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## PREFACE

### ABOUT THIS DOCUMENT

This document is about the Drop Copy Service that provides, nearly, a real-time copies of required information produced by Optiq under trade reports and order messages format.

To be able to connect to the Drop Copy gateway, clients will have a dedicated connection setup that fits their needs with a Drop Copy configuration allowing them to access to various “Logical Accesses”, for one, or across different Optiq Segments.

### DOCUMENT AUDIENCE

This document must be read by Euronext’s clients or Teams developing business on Risk Management, Back-Office, and Compliance domains.

### SCOPE

The scope of this document is listed below (✓ In scope, ✗ Out of scope):

| Optiq Segment                             | Segment Value | In/Out of Scope |
|-------------------------------------------|---------------|-----------------|
| Euronext Cash Market                      |               |                 |
| Equities <span>EQ</span>                  | 1             | ✓               |
| Funds <span>FND</span>                    | 2             | ✓               |
| Fixed Income <span>FXI</span>             | 3             | ✓               |
| Warrants and Certificates <span>SP</span> | 4             | ✓               |
| Block <span>BLK</span>                    | 14            | ✓               |
| Irish Bonds and Funds <span>IBF</span>    | 16            | ✗               |
| Euronext Derivatives Market               |               |                 |
| Commodity Derivatives <span>CMO</span>    | 8             | ✓               |
| Index Derivatives <span>IDD</span>        | 11            | ✓               |
| Equity Derivatives <span>EQD</span>       | 12            | ✓               |
| Euronext Indices                          |               |                 |

|                                                          |    |   |
|----------------------------------------------------------|----|---|
| Indices <b>Indices</b>                                   | 9  | ✓ |
| Euronext Approved Publication Arrangement (APA) Facility |    |   |
| Trade Reporting and Publication <b>TRP</b>               | 10 | ✗ |
| Other Markets                                            |    |   |
| Luxembourg Stock Exchange <b>BDL</b>                     | 5  | ✓ |

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## ASSOCIATED DOCUMENTS

The following list of the associated documents, which either should be read in conjunction with this document or which provide other relevant information for the user:

- Optiq OEG FIX 5.0 Messages - Interface Specification - Euronext Cash and Derivatives Markets
- Optiq OEG MDG - Kinematics Specification - Euronext Cash Markets
- Optiq OEG MDG - Kinematics Specification - Euronext Derivatives Markets
- Optiq OEG TCS Error List – Technical Specification - Euronext Cash and Derivatives Markets (.csv)
- Optiq Files - Interface Specification - Euronext Cash and Derivatives Markets
- Optiq OEG Connectivity Specifications – Euronext Cash and Derivatives Markets

Clients are additionally advised to also refer to the Euronext Rules and Regulations documents for more details.

For the latest version of documentation please visit the [IT Documentation page](#).

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## SUPPORT

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## WHAT'S NEW?

The following lists only all recent modifications made to this version.

For the Document History table see the [Document History in Appendix](#).

| Version                 | Changes Description                                                                                                                                                                                                                                                    |
|-------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <a href="#">5.357.0</a> | <p>The following changes have been made to this version of the document:</p> <ul style="list-style-type: none"><li>■ <a href="#">Addition of new fields to the ExecutionReport (8) message for the rejection of New Order (01) messages (chapter 3.3.6).</a></li></ul> |

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## 1. FUNCTIONAL OVERVIEW

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### 1.1. INTRODUCTION

Drop Copy is a service, providing near real-time copies of trade reports and order messages, usually used by risk management, back-office and compliance teams.

Clients require a dedicated connection to receive Drop Copy messages, which can be setup with configuration that fits their needs. Drop Copy set up for a firm is independent from its Optiq access configuration.

Drop Copy Sessions can monitor multiple Optiq Order Entry Sessions / Logical Accesses, both within or across Optiq Segments within a market (Cash or Derivatives).

Drop Copy can only be used to receive messages. A Drop Copy connection cannot be used to submit any trading activity entry or to perform any other operation on the market. The scope of data in Drop Copy could supply messages to clients for various Logical Accesses, for one, or across different Optiq Segments. The data provided in these messages is based on the same one carried in private messages of a regular client's Order Entry Session, however, it is provided separately to:

- Allow the use of a different network /connectivity bandwidth from the one used by the private Order Entry messages for trading purposes,
- Protect from inadvertent provision of commands as it doesn't accept any order and command data entry, but only, allows the reception of events that have occurred on the market for follow-up purposes,
- Simplify the integration as only a limited number of messages are provided.

---

### 1.2. DROP COPY KILL SWITCH AND UNSUSPENSION (CASH MARKET)

Aside from near real-time copies of trade reports and order messages, a new feature is implemented within the Drop Copy Gateway in order to:

- Trigger the automatic suspension and the purge of the Sponsored Firm's active orders due to the disconnection (intentional or not) of the Sponsor Firm from the Drop Copy Gateway;
- Trigger the automatic unsuspension of a Sponsored Firm following the successful connection (1<sup>st</sup> connection of the day) or successful re-connection (Sponsor Firm was connected, got disconnected (intentionally or not) and then reconnects) of the Sponsor Firm to the Drop Copy Gateway;

The purpose of the functionality is to allow Sponsor Firms to monitor the Sponsored Firm activity and prevent it from being able to trade during periods when that monitoring is not possible, meaning, when the Sponsor Firm is disconnected from the drop copy gateway. Note that on top of the two functionalities mentioned above a third one has been implemented within the end of day processing to ensure that all Sponsored Firms start the trading day in suspended status, preventing them from being able to trade until it's Sponsor Firm has connected to Drop Copy Gateway.

Please note that the functionalities described within this section apply only:

- to Drop Copy Accesses where the only purpose is to monitor Sponsored Firm trading activity AND
- to Drop Copy Accesses which are configured with the option “Automatic Kill Switch and Unsuspension”;

For more details please refer to Risk Guard Cash User Guide.

---

### 1.3. GLOSSARY

This section provides a list of some terms and abbreviations commonly used in this document.

Please note that some of these terms are described in more details in the dedicated sections within this document or in the associated Optiq specifications documents.

- **Order Entry Gateway (OEG)**: is the software that manages the access for Exchange’s Clients, and acts as the private interface between the clients and the Optiq Matching Engine.
- **Market Data Gateway (MDG)**: is the software that provides high-speed and real-time market data (public messages) for the Exchange’s Markets.
- **Matching Engine (ME)**: is the software that manages the trading services for the Exchange’s Markets.
- **MyENX platform**: MyEuronext is a digital platform that incorporates several digital applications built in it, where the Logical Access Application is one of the application.
- **Optiq Segment**: defines a universe of instruments habitually sharing common trading properties. An Optiq Segment can contain one or several asset classes. An Optiq Segment Access is setup through a Logical Access.
- **Partition**: is a technical subdivision of an Optiq Segment which may be comprised of at least one or several partitions, physically independent one from another, but connected to each other within the context of the Optiq Segment. Instruments may move from one partition to another within an Optiq Segment.
- **Logical Access**: is an Order Entry Gateway (OEG) entry point, setup for clients to connect to a single Optiq Segment, containing the technical configuration for the client’s connectivity. Multiple Logical Accesses can share the same SFTI line. Individual Logical Accesses are required for connection to the trading OEG and the Drop Copy gateways.
- **OE Session**: is the individual physical connection, to a single Partition. A single Logical Access may have as many Order Entry (OE) sessions as there are partitions in the Optiq Segment. The OE sessions connectivity rules are different for the OEG and Drop Copy gateways, for more details please review the Euronext Markets – Optiq OEG Connectivity Specifications document.
- **Central Order Book (COB)**: is the Euronext Trading Platform’s order book, managed in Optiq, in which all On-exchange, On-book submitted or modified orders are held until matched, expired or withdrawn.
- **Euronext Trade Confirmation System (TCS)**: is used for declaring, publishing and reporting all transactions made Off the Central Order book (COB) but On-the exchange, for all instruments

(Equities, ETFs, Warrants, Certificates and Bonds) listed on Euronext Cash Markets and, more generally, for other regulated market trades, such as negotiated deals.

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#### 1.4. SUBSCRIBING TO THE SERVICE

Clients should use the “Drop copy Access creation form” that is available in the MyENX platform Logical Access Application to subscribe to the Drop Copy service.

Drop Copy may require clients to order extra bandwidth on their SFTI® infrastructure. If in doubt, clients wishing to set up one or more Drop Copy logical accesses should therefore liaise with Operational Client Services Desk at [clientsupport@euronext.com](mailto:clientsupport@euronext.com) in order to validate that they have sufficient bandwidth.

For any additional information associated to the setup of access to the Drop Copy service, clients should contact Customer Access Services at [cas@euronext.com](mailto:cas@euronext.com).

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#### 1.5. MAIN FUNCTIONAL FEATURES OF THE SERVICE

The Drop Copy service itself is provided in the FIX 5.0 protocol.

While Drop Copy is provided in FIX protocol, the service can receive data from (or monitor), trading Order Entry sessions / Logical Accesses that use either SBE or FIX protocol. Notes on SBE and FIX compatibility are provided later in this document.

For various Euronext markets, this service in Optiq is provided for Order and Trade messages using the FIX **ExecutionReport** (8) and **OrderCancelReject** (9) messages for COB and Euronext MTFs and **TradeCaptureReportAck** (AR) message for TCS.

Clients will have the ability to select the scope of instruments and Member Code activity that their Drop Copy access will receive. During the creation or the modification of the individual Drop Copy connections' configuration, clients may select:

- The Market (Cash or Derivatives)
- One or more Optiq Segments of the Market
- The Firm ID (Member Code)
- The Logical Access
- The Type of Messages to receive

Clients may order multiple Drop Copy Logical Accesses.

---

### 1.5.1 Selection of Market

Clients may choose to obtain their Drop Copy Logical Access for Cash or Derivatives markets. The Logical Accesses are dedicated for each market. The data for each market can be provided across segments that are part of the market selected.

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### 1.5.2 Selection of Optiq Segment

Clients may choose to assign to their Drop Copy Logical Access one or more Optiq Segments setup for the Market on which they have trading rights or are setup as the Risk Manager. As such a single Drop Copy Logical Access can receive messages from multiple segments of Optiq (cross-segment) of the same Market.

The list of Optiq Segments that can be selected is available in “Scope” section under [this table](#).

---

### 1.5.3 Member Code (or Firm ID)

A Drop Copy Logical Access may be assigned to a Member Code (or Firm ID) with which the client is setup to trade on the Euronext Markets, or which is identified as Risk Manager role.

In case a single legal entity possesses multiple Member Codes (Firm IDs), or if those Member Codes are managed by the same Risk Manager, then a single Drop Copy Logical Access per Market can be setup to receive data for multiple Member Codes.

For maximum flexibility, data for the same Member Code may be setup (and provided) to multiple different Drop Copy Logical Accesses.

*For Example: A back-office handling a specific Member Code for the Derivatives Markets may setup a Drop Copy Access, and the same Member Code may be assigned to a Drop Copy Access for the Risk Manager following that Member Code).*

---

### 1.5.4 Logical Access

A Drop Copy Logical Access is assigned at least to one Trading Logical Access (OEG) that belongs, at least, to one of the Member Codes setup for that Drop Copy Logical Access.

A single Member Code may trade on Euronext Markets with multiple Logical Accesses, either for back-up and reduction of operational risk purposes, or when accessing multiple segments.

The default Optiq Drop Copy Logical Access setup, for the Cash and Derivatives markets, is to assign (and to receive data for) all defined Trading Logical Accesses (OEG) for that Member Code.

Information for a Single Trading Logical Access (OEG), or all Trading Logical Accesses (OEG) belonging to a Member Code for a Market, may be setup to be sent to multiple different Drop Copy Logical Accesses.

If required, clients could choose to segregate their Drop Copy connections to receive information for a single Trading Logical Accesses (OEG), a sub-set, but not all trading Logical Accesses, per Drop Copy account.

*For Example: A Sponsored Access client of a member firm “A” may request a Drop Copy Logical Access for their own activity performed under a dedicated trading Logical Access, at the same time back-office handling all activity of that member firm “A” may setup a separate Drop Copy Logical Access which will receive data for all activity, including that of the Sponsored Access client.*

---

### 1.5.5 Type of Messages

Clients will be able to choose in the configuration of their Drop Copy Logical Access the type of messages they would like to receive, from the list below:

- Order messages from the COB (Cash and Derivatives), and Euronext MTFs (Cash);
- Trade messages from COB (Cash and Derivatives), and the various Non-COB trades<sup>1</sup> (Derivatives) [default service];
- Trade Confirmation System (TCS) for filled or Pre-matched declarations (Cash).

The message types listed above could be combined to be received by a single Drop Copy Logical Access.

For more details on the events covered in scope of messages sent via Drop Copy for the various levels of service identified please refer to the dedicated section within this document.

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<sup>1</sup> Non-COB trades for Derivatives cover various Off-book On-exchange Facilities – including Wholesales (EMM 4) and Request for Cross (EMM 7)

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## 2. TECHNICAL OVERVIEW

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### 2.1. CONNECTIVITY TO DROP COPY

To receive Drop Copy (DC) messages client should connect to the gateway(s) dedicated to Drop Copy services for the appropriate Market.

More information on DC connectivity is provided below.

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#### 2.1.1 Connection Information

To connect to the Drop Copy service clients require a dedicated DC Logical Access which can be obtained using existing Connectivity request forms. Please see section [“Subscribing to the Service”](#).

With the creation of this DC Logical Access clients will also be provided with the Drop Copy ID, and the associated connectivity information to which they have to connect.

Drop Copy connectivity for Cash and Derivatives Markets is separate and different.

As Drop Copy service may provide cross-segment information for a Market (Cash or Derivatives), connectivity information for the appropriate Market’s service is included in the Cash and Derivatives Standing data files, provided for each Optiq Segment in the section associated to connectivity.

While the Order Entry connectivity information provided for each Optiq Segment is specific only to that segment, the Drop Copy connectivity information included in the individual segment standing data files is the same for all Optiq Segments of a specific Market (e.g. Cash).

For more details on the standing data files clients should review the *Euronext Markets – Optiq File Specification* document.

Standing data files may contain connectivity information for multiple Drop Copy IDs, which represent different Drop Copy connectivity information. Clients must use only the connectivity information for the Drop Copy ID to which they were assigned. Any attempts at connecting to other Drop Copy IDs will be rejected.

For more information about connectivity, clients should refer to the *Euronext Markets – Optiq OEG Connectivity Specification* document.

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#### 2.1.2 Drop Copy Logon & Administrative Messages

##### ■ Message Header:

Drop Copy services for Euronext and Luxembourg Stock Exchanges use the same infrastructure. So, for Drop Copy use, the client should set the Exchange ID with value **“EURONEXT”** in all environments:

- For **SBE**: The field *Exchange ID* will be used for this. It is provided in outgoing messages.
- For **FIX**: Fields *TargetCompID* (Tag: 56) and *SenderCompID* (Tag: 49) will be used for this. They are needed in incoming and outgoing messages.

#### ■ Logon (A) message:

To receive Drop Copy messages clients first need to successfully connect to the Drop Copy gateway, by sending a **Logon (A)** message.

Upon a successful logon, client will receive a **Logon (A)** message providing the **sequence number** of the last message received from the client. While, in case of an unsuccessful logon clients will receive a **Reject (3)** message.

Drop Copy gateway is available only for sending copies of messages to clients, and not for any instructions to be submitted to Euronext. As such some of the fields in the **Logon (A)** message (listed below) are not relevant or applicable when connecting to the Drop Copy Gateway, and if provided will be handled as described below.

| Field Name            | FIX Tag | Use in Drop Copy                                                                                                                                                                                                             |
|-----------------------|---------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| HeartBtInt            | 108     | While FIX allows clients to set a value for Heartbeat interval, in Optiq this value will be restricted to the maximum allowed by the exchange and made available in configuration of the segment.                            |
| EncryptMethod         | 98      | Always set to zero (0)                                                                                                                                                                                                       |
| OEPartitionID         | 21019   | Field used, and must be specified with OE Partition ID setup for the Drop Copy gateway ID. If not provided or provided with an incorrect Drop Copy gateway ID, then the Logon will not be accepted.                          |
| LogicalAccessID       | 21021   | Field used, and must be specified with the Logical Access ID setup for the Drop Copy connection.                                                                                                                             |
| NextExpectedMsgSeqNum | 789     | Mandatory to be provided. The field always indicates the sequence number of the next message the client is expecting to receive from the Drop Copy gateway. For the first logon of the day the field must be set to one (1). |
| Queueing Indicator    | 21020   | Mandatory to be provided and while it won't be functionally used for Drop Copy the value provided in the field must be set to one of the possible values for this field as described in the FIX specifications.              |
| DefaultAppVerID       | 1137    | Mandatory to be provided and should be set by default to 9 = FIX50SP2                                                                                                                                                        |
| Software Provider     | 21050   | Optional field in which clients may provide details of the software provider used for their solution. This field may be used by the Exchange for improved troubleshooting and service purposes.                              |

#### ■ Heartbeat (0) / TestRequest (1) messages:

As a limited number of messages is received by the Drop Copy gateway from clients, in order to maintain their Drop Copy connection active, just like on the trading OEG, it is expected that the clients' system either sends **Heartbeat (0)** messages within the pre-defined delay of inactivity interval, or replies to the Exchange's **TestRequest (1)** messages.

The Drop Copy gateway behaves in a similar manner to the one of the Optiq trading OEG. As with the trading OEG the delay of inactivity parameter for the Drop Copy gateway is provided in the Optiq OEG Connectivity specifications document.

■ **ResendRequest (2) / SequenceReset (4) messages:**

The **ResendRequest** (2) and the **SequenceReset** (4) behaviour in Drop Copy gateway follows the same behaviour as for a trading OEG. The handling of the main cases for these messages is provided in the *Euronext Markets - Optiq OEG Client Specifications - FIX 5.0 Interface* document.

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### 2.1.3 Throughput Limits

The messages sent via Drop Copy are targeted to be provided in near real-time, as events on the trading platform occur.

Drop Copy Logical Accesses do not have a throughput limit. Inbound throttling is not applicable to the Drop Copy connections and outbound messages are not subject to throttling and will be sent as soon as processed.

**The performance of a single Drop Copy Access monitoring multiple Logical Accesses and / or across segments will encounter increased latency.**

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### 2.1.4 Conformance Testing for Drop Copy

Drop Copy sessions are an optional part of the overall Full Conformance for the SBE and FIX Interfaces.

The conformance script contains specific test cases to validate that orders and/or trades generated by the exchange via trading (OEG) Logical Accesses are received by the customer's Drop Copy Logical Access. Clients using SBE for their trading (OEG) Logical Accesses may use these tests to validate data compatibility between their SBE incoming messages, and the outgoing FIX message sent to Drop Copy.

---

## 2.2. DATA COMPATIBILITY BETWEEN PROTOCOLS

Clients are urged to carefully review the guidelines of format identified in the message specifications for both SBE and FIX on format in which data should be sent in private messages, to ensure the most appropriate correct interpretation of the data.

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## 2.3. SCOPE OF EVENTS & ASSOCIATED MESSAGES

This document provides details of the Drop Copy Service provided to the clients of Euronext covered by Optiq.

Via the Drop Copy Service clients receive messages associated only to the application messages (e.g. New Order, Fill) exchanged through the trading Order Entry Gateways / partitions.

Administrative messages (e.g. Logon (A)) are only used to technically connect to the Drop Copy Service. The sending of copies equivalent to the administrative messages, from the trading Order Entry Gateways / partitions to the clients is not in the Drop Copy Service scope.

When setting up their Drop Copy connection clients may choose the type of application messages to receive via the service. Sections below provide more details about the possible scope associated to the selection of messages.

Acknowledgement LP Quote (Cash and Derivatives), Wholesale and Request for Cross (RFC) submissions (Derivatives) are not sent via the Drop Copy, but when quotes generate a trade it would be sent via the service as any other trade.

---

### 2.3.1 Order Messages for COB and Request for Liquidity or Price via Quote Request (RFQ) and a Cross Order

For order related Drop Copy, the clients will receive all order related messages which are submitted to COB for Cash and Derivatives markets, and Dark Trades for Euronext's Equities Cash market.

The Order messages in Drop Copy Service provide clients with a copy of orders submitted by the client to the selected segment(s) and Market.

The scope of order copies sent will be defined by the Member Code(s), trading (OEG) Logical Access(es) and/or Optiq Segment(s), and the Market assigned & authorized for the Drop Copy Logical Access.

The client can choose to receive either order messages only, or both trade and order messages. In both cases, they will receive copies of acknowledgement, triggering, modification and cancellation of orders using the FIX **ExecutionReport** (8) messages.

#### ■ For Orders Cancellation:

- Orders that are cancelled due to a command submitted by a **RiskGuard risk manager** can be recognized by the value in the **ExecType** (tag: 150) set to **P** (Cancelled by Member Risk Manager).
- The cancellation of orders with validity type equal to **GTD** or **GTC**, that are eliminated for the previous session, and those eliminated due to Corporate Events, are sent in the Drop Copy at the start of the next trading session, with the field **OrdStatus** (tag: 39) set to value **3** (Done for Day).

#### ■ For Request of Quote (RFQ) Ack:

In Drop Copy, the acknowledgement of RFQ messages are sent upon submission of requests for liquidity by the clients to market via **ExecutionReport** (8) message. The messages are not sent for Cash markets or for any other events. These messages have a **ExecType** (tag: 150) set to **j** (RFQ Ack).

#### ■ For LP Quote:

The Drop Copy **ExecutionReport** (8) messages are not generated for **LP Quote** (Cash and Derivatives) submissions, however corresponding messages are sent in case such submission matches and generates a trade.

#### ■ Order Rejection:

As part of the order message service, Drop Copy provides an **ExecutionReport** (8) for the rejection of new orders. While it provides an **OrderCancelReject** (9) for the rejection of orders modification or cancellation.

The events (and associated SBE messages) that trigger the sending of **ExecutionReport** (8) for orders are:

| Event                                                                                                                                                                                                                                                                                                    | Cash Market | Derivatives Market |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------|--------------------|
| An Acknowledgement of a new order submission for Central Order Book (COB)                                                                                                                                                                                                                                | Y           | Y                  |
| An Acknowledgement of a new submission for Wholesales using EMM 4                                                                                                                                                                                                                                        | N           | N                  |
| An Acknowledgement of a new submission for Request for Cross (RFC) using EMM 7                                                                                                                                                                                                                           | N           | Y                  |
| Triggering or conversion of previously submitted orders ( <i>e.g. Stop</i> )                                                                                                                                                                                                                             | Y           | N <sup>2</sup>     |
| Notification generated by client's use of <b>Ownership Request</b> (18) / (FIX U18) message                                                                                                                                                                                                              | Y           | Y                  |
| Cancellation of an order<br><br>Please note, that GTD / GTC orders eliminated for the end of the previous session, and those eliminated due to Corporate Events will be sent in the Drop Copy at the start of the next trading session, with the field OrdStatus (tag: 39) set to value 3 (Done for Day) | Y           | Y                  |
| Modification of an order                                                                                                                                                                                                                                                                                 | Y           | Y                  |
| Confirmation of an Order that breached collars                                                                                                                                                                                                                                                           | Y           | N                  |
| An Acknowledgement of a Request for Liquidity (RFQ)                                                                                                                                                                                                                                                      | N           | Y                  |
| Rejection of New Orders, Modification of Orders, Cancellation of Orders                                                                                                                                                                                                                                  | N           | Y                  |

The Mapping of SBE and FIX messages and values are provided in the table below for various cases.

| Event                                                   | SBE      |          |                                                           | FIX (ExecutionReport (8))                            |                        | Cash | Derivatives    |
|---------------------------------------------------------|----------|----------|-----------------------------------------------------------|------------------------------------------------------|------------------------|------|----------------|
|                                                         | Message  | Field    | Value                                                     | ExecType (150) Value                                 | OrdStatus (39) Value   |      |                |
| Acknowledgement of a new order submission               | Ack (03) | Ack type | 0 = New Order Ack                                         | 0 = New                                              | 0 = New                | Y    | Y              |
| Triggering or conversion of previously submitted orders | Ack (03) | Ack type | 3 = Stop Triggered Ack [C]                                | L = Triggered or Activated by System                 | S = Stop Triggered Ack | Y    | N <sup>2</sup> |
|                                                         | Ack (03) | Ack type | 5 = Refilled Iceberg Ack [C]                              | e = Refilled Iceberg Ack                             | 0 = New                | Y    | N              |
|                                                         | Ack (03) | Ack type | 6 = MTL Second Ack [C]                                    | L = Triggered or Activated by System                 | T = MTL Second Ack     | Y    | N <sup>2</sup> |
|                                                         | Ack (03) | Ack type | 14 = Iceberg Transformed to Limit due to Minimum size [C] | h = Iceberg Transformed to Limit due to Minimum size | 0 = New                | Y    | N              |

| Event                                              | SBE       |             |                                                                  | FIX (ExecutionReport (8))                                       |                           | Cash | Derivatives |
|----------------------------------------------------|-----------|-------------|------------------------------------------------------------------|-----------------------------------------------------------------|---------------------------|------|-------------|
|                                                    | Message   | Field       | Value                                                            | ExecType (150)<br>Value                                         | OrdStatus (39) Value      |      |             |
|                                                    | Ack (03)  | Ack type    | 16 = VFU/VFC Triggered Ack [C]                                   | L = Triggered or Activated by System                            | Q = VFA VFC Triggered Ack | Y    | N           |
| Notification generated by client recovery messages | Ack (03)  | Ack type    | 15 = Ownership Request Ack [C]                                   | k = Ownership Request Ack                                       | I = Order Status          | Y    | Y           |
| Cancellation of an order                           | Kill (05) | Kill Reason | 1 = Order Cancelled by Client                                    | 4 = Cancelled                                                   | 4 = Cancelled             | Y    | Y           |
|                                                    | Kill (05) | Kill Reason | 25 = Order cancelled by member risk manager                      | P = Cancelled by Member Risk Manager                            | 4 = Cancelled             | N    | Y           |
|                                                    | Kill (05) | Kill Reason | 24 = Order cancelled by clearing risk manager                    | v = Order cancelled by clearing risk manager                    | 4 = Cancelled             | N    | Y           |
|                                                    | Kill (05) | Kill Reason | 11 = Order Cancelled due to Cancel On Disconnect Mechanism       | b = Order Cancelled due to Cancel On Disconnect Mechanism       | 4 = Cancelled             | Y    | Y           |
|                                                    | Kill (05) | Kill Reason | 8 = Remaining quantity killed (IOC)                              | X = Remaining quantity killed (IOC)                             | 4 = Cancelled             | Y    | Y           |
|                                                    | Kill (05) | Kill Reason | 7 = Cancelled by STP                                             | a = Cancelled by STP                                            | 4 = Cancelled             | Y    | Y           |
|                                                    | Kill (05) | Kill Reason | 5 = Done for day                                                 | 3 = Done for Day                                                | 3 = Done for Day          | Y    | Y           |
|                                                    | Kill (05) | Kill Reason | 4 = Order Eliminated due to Corporate Event                      | O = Eliminated by corporate event                               | 4 = Cancelled             | Y    | N           |
|                                                    | Kill (05) | Kill Reason | 3 = Order Cancelled by Market Operations                         | U = Order Cancelled by Market Operations                        | 4 = Cancelled             | Y    | Y           |
|                                                    | Kill (05) | Kill Reason | 23 = Order cancelled due to Market Maker Protection              | u = Order cancelled due to Market Maker Protection              | 4 = Cancelled             | N    | Y           |
|                                                    | Kill (05) | Kill Reason | 26 = Order cancelled due to Trade Price Validation               | w = Order Cancelled due to Trade Price Validation               | 4 = Cancelled             | N    | Y           |
|                                                    | Kill (05) | Kill Reason | 36 = Order Cancelled due to a potential trade outside FSP limits | n = Order Cancelled due to a potential trade outside FSP limits | 4 = Cancelled             | N    | Y           |
|                                                    | Kill (05) | Kill Reason | 9 = Beginning of PAKO Period                                     | Y = Beginning of PAKO Period                                    | 4 = Cancelled             | Y    | N           |
|                                                    | Kill (05) | Kill Reason | 2 = Order Expired                                                | C = Expired                                                     | 4 = Cancelled             | Y    | Y           |

| Event                                   | SBE       |             |                                                                    | FIX (ExecutionReport (8))                                              |                         | Cash | Derivatives |
|-----------------------------------------|-----------|-------------|--------------------------------------------------------------------|------------------------------------------------------------------------|-------------------------|------|-------------|
|                                         | Message   | Field       | Value                                                              | ExecType (150)<br>Value                                                | OrdStatus<br>(39) Value |      |             |
|                                         | Kill (05) | Kill Reason | 17 = Order cancelled due to a Kill command                         | V = Cancelled due to a Kill command                                    | 4 = Cancelled           | Y    | Y           |
|                                         | Kill (05) | Kill Reason | 41 = Order cancelled due to Order Price Control Collar breach      | "-" = Order cancelled due to Order Price Control Collar breach attempt | 4 = Cancelled           | Y    | N           |
|                                         | Kill (05) | Kill Reason | 43 = Cancelled due to Breach of MEP set by a clearing risk manager | * = Cancelled due to Breach of MEP set by a clearing risk manager      | 4 = Cancelled           | N    | Y           |
|                                         | Kill (05) | Kill Reason | 44 = Cancelled due to Breach of MEP set by a member risk manager   | # = Cancelled due to Breach of MEP set by a member risk manager        | 4 = Cancelled           | N    | Y           |
| Modification of an order                | Ack (03)  | Ack type    | 1 = Replace Ack                                                    | 5 = Replaced                                                           | 5 = Replaced            | Y    | Y           |
| Confirmation of a breached collar order | Ack (03)  | Ack type    | 4 = Collar Confirmation Ack                                        | d = Collar Confirmation Ack                                            | 5 = Replaced            | Y    | N           |
| Request for Liquidity                   | Ack (03)  | Ack type    | 11 = RFQ Ack                                                       | j = RFQ Ack                                                            | 0 = New                 | N    | Y           |
|                                         | Ack (03)  | Ack type    | 26 = Auto RFQ Confirmation Ack                                     | % = Auto RFQ Confirmation Ack                                          | 0 = New                 | Y    | N           |
|                                         | Kill (05) | Kill Reason | 45 = Auto RFQ fully matched with other counterparts                | @ = Auto RFQ fully matched with other counterparts                     | 4 = Cancelled           | Y    | N           |
| Request for Cross                       | Ack (03)  | Ack type    | 22 = Cross Order Ack                                               | 2 = Cross Order Ack                                                    | 0 = New                 | N    | Y           |

### 2.3.2 Trade Messages [Default Service]

For trade related Drop Copy, the clients will receive all trade execution messages from:

- (1) COB for Cash and Derivatives markets,
- (2) Dark trades for Euronext Equities Cash market,
- (3) the various Non-COB trades for the Derivatives markets.

The default level of the Drop Copy Service for trade messages is that the service provides the clients with a copy of their COB trades, Dark trades and Off Book On Exchange trades.

The scope of the trade copies sent will be defined by the Member Code(s), trading (OEG) Logical Access(es) and/or Optiq Segment(s), and the Market assigned & authorized for the Drop Copy Logical Access.

The client can choose to receive either trade messages only, or both trade and order messages. In both cases, they will receive copies of trade confirmation messages using the FIX **ExecutionReport (8)** message.

As for any other trades, Drop Copy **ExecutionReport (8)** messages are sent when an **LP Quote** (Cash and Derivatives), **Wholesales** submissions (Derivatives) or **Request for Cross** transactions (Derivatives) are matched and generate a trade.

The trading events that trigger the sending of **ExecutionReport (8)** messages for trades are:

- Trade execution.
- Cancellation of a Trade (Trade Bust).

### Case of strategy trade:

#### ■ Strategy trade execution:

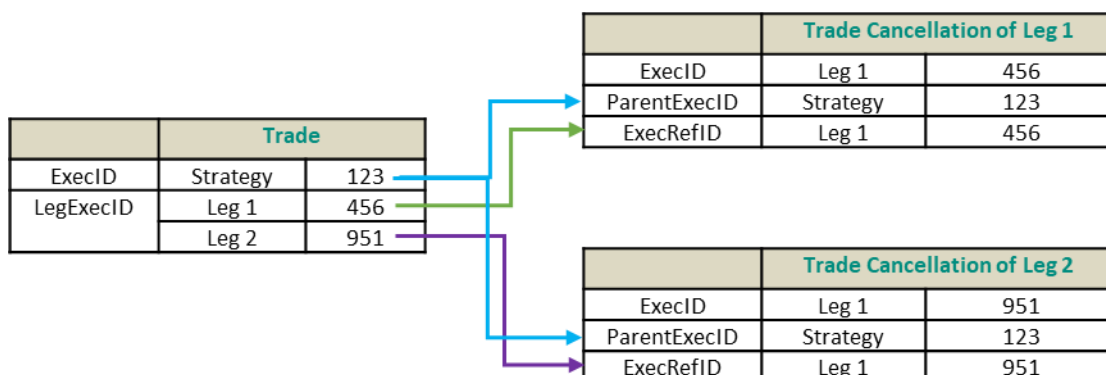
For Derivatives Market, the trade is sent for the strategy with the list of all legs. In this case, an Individual execution message will be sent for the strategy trade listing individual legs in the same message.

#### ■ Strategy trades cancellation:

For the Derivatives Market, the strategy trade cancellation is sent for each individual leg of the strategy. In this case an individual execution message will be sent for each strategy's leg with:

- The field *ParentExecID* (21094) identifies the *ExecID* (17) provided in the original trade message,
- The *ParentSecurityID* (21093) represents the Symbol Index of the strategy from the original trade message.

This allows to map all cancellations of individual legs to the original message sent for the strategy trade. The individual *ExecRefID* (19), in such trade cancellation messages, is the Execution ID of each individual leg provided in the repeating group of the original trade message in field *LegExecID* (1893).



### Case of LIS wholesale trade:

For cancellation of a LIS wholesale trade, the trade cancellation messages include the *LISTransactionID* (21085) to enable the mapping of the individual cancellation to the overall wholesale transaction.

The mapping of SBE and FIX messages and values for the trade related events are provided in the table below:

| Event              | SBE Message                  | FIX (ExecutionReport (8))        |                      | Cash | Derivatives |
|--------------------|------------------------------|----------------------------------|----------------------|------|-------------|
|                    |                              | ExecType (150) Value             | OrdStatus (39) Value |      |             |
| Trade Execution    | Fill (04)                    | F = Trade (partial fill or fill) | 1 = Partially filled | Y    | Y           |
|                    | Fill (04)                    | F = Trade (partial fill or fill) | 2 = Filled           | Y    | Y           |
| Trade Cancellation | Trade Bust Notification (19) | H = Trade Cancel                 | H = Trade Cancel     | Y    | Y           |

### 2.3.3 Clear Book following a Failover

Under certain circumstances (Trading Chain Failover for example), Market Operations team has the possibility to trigger a 'Clear Book' command. This command is triggered when too many orders/trades are lost (during the failover for example). This command generates in Dropcopy a **ClearBook** (U75) message for each Book to be cleared.

### 2.3.4 TCS Messages (Cash Market)

To receive messages associated to the Filled or Pre-Matched declarations from TCS, the clients must, specifically, request for this configuration to be setup in the Euronext System. This should be identified on the setup of the type of messages to receive for the Drop Copy trade service either on the creation of the associated Logical Access, or on the request to modify it.

In TCS messages scope, the Drop Copy connection would transmit a copy of the **TradeCaptureReportAck** (AR) messages. The events that trigger the sending of **TradeCaptureReportAck** (AR) messages for TCS Declaration are:

- Pre-Matching of a Declaration
- Declaration being Filled
- Cancellation of a Matched Declaration

Mapping of SBE and FIX values for the declarations are provided in the table below:

| Event                   | SBE (Declaration Notice (42))             | FIX (TradeCaptureReportAck (AR))          |
|-------------------------|-------------------------------------------|-------------------------------------------|
|                         | Values in Field <i>Declaration Status</i> | Values in Field <i>TrdRptStatus</i> (939) |
| Declaration Filled      | 7 = Filled                                | 19 = Filled                               |
| Declaration Pre-Matched | 13 = Pre-Matched                          | 18 = Pre-Matched                          |
| Trade Cancelled         | 5 = Cancelled                             | 2 = Cancelled                             |

### 2.3.5 Order & Trade Messages

If a client subscribes to receive both Order and Trade messages, they will receive all messages identified as available by default in scope of the two individual services of: Orders messages and the Trade messages.

Selecting Order and Trade messages can also be combined with the selection of other scope of messages, namely Declarations from TCS (for the Cash Markets).

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### 2.3.6 What is Not in Scope

With exception of messages and functionalities identified in this document, other messages that may be in use on the trading OEG are not in scope of the Drop Copy. Messages used in Drop Copy may be used for multiple functionalities in the trading OEG and as such have a wider range of values, fields and features. The following functionalities and messages are not in scope of the Drop Copy:

- Euronext RiskGuard (ERG) management associated messages (User Notification, Acks of ERG Risk manager messages),
- Implied prices,
- Request for Implied Execution,
- Acknowledgement of Quotes submission messages,
- Market Maker Sign-in,
- Market Maker protection,
- Acknowledgement of Wholesale and Request for Cross (RFC) submissions.

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## 2.4. “START OF DAY” BEHAVIOUR

Following a successful logon to Drop Copy Gateway, for the first connection of the Trading Session, the Drop Copy will send to the clients the messages that were processed during the end of the previous trading sessions as described below.

Regular OEG will send cancellation (Kill) messages for any GTD / GTC orders that expired at the end of the previous trading session, as well as any orders that were cancelled after the trading session due to corporate action at the start of the trading session. Drop copy will also send these order cancellation messages.

In addition to this, Drop copy will, also, send out messages for orders that are cancelled at the end of the previous trading session (i.e. expiring Day orders, Delta Neutral orders, etc).

All these are sent via message: **ExecutionReport** (8), which is flagged with the field *OrdStatus* (tag 39) set with one of the following values:

- 3 = Done for Day
- 4 = Cancelled
- C = Expired

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## 2.5. DROP COPY BEHAVIOUR IN CASE OF FAILURE

The behaviour of Drop Copy in case of failure is described in the *Euronext Markets – Optiq OEG Connectivity Specifications* document.

### 3. MESSAGE STRUCTURE FOR INDIVIDUAL CASES

The FIX **ExecutionReport** (8) message covers multiple cases of messages sent back to the clients. For Drop Copy, the list of cases is limited, and the list of fields, and possible values, is provided in the sections below on a case by case basis.

#### 3.1. COMPATIBILITY BETWEEN SBE AND FIX

- Due to differences in representation of fields and values available between SBE and FIX, in case the original OEG messages are submitted in SBE protocol, the fields listed below in Drop Copy are provided with values “Not Applicable” (99 and 999):
  - PartyRole (452),
  - PartyRoleQualifier (2376),
  - NestedPartyRole (538),
  - NestedPartyRoleQualifier (2384).
- Values present in SBE in the field Trade Type that are identified as not in use, or in use only by Market Data messages are not present in FIX, and are not used in Drop Copy.
- Timestamps in Drop Copy messages are provided as follows:
  - All COB messages contain either *BookINTime* (21002) or *TransactTime* (60),
  - The actual time of the message being sent out to the client by the Drop Copy Gateway, is in the header of the FIX message in the field *SendingTime* (52).

#### 3.2. NOTES ON REPRESENTATION OF MESSAGES & CASES

- While full set of usable fields and values are present in the overall message structure, described in the FIX message specifications to accommodate all required cases, only the fields and values that are used in each individual case are listed in the tables below.
- The graphic representation conventions used in this section are the same as those used in *Euronext Markets - Optiq OEG Client Specifications - FIX 5.0 Interface* document, notably the use of table border outlines to represent repeating sections. Where useful and applicable, tables below provide multiple repetitions of the rows, to represent data provided via the repeating sections.

- The “M/C” column in the tables for each message below provides presence of the field in each individual case, and uses the notation identified below. The values in this field may differ from the overall presence value provided in the FIX message specifications documents.
  - M: Mandatory for FIX 5.0 protocol,
  - A: Always provided by Euronext even if not Mandatory for FIX protocol,
  - C: Conditional,
  - O: Optional,
  - F: Future Use.
- Future Use fields are provided in the structure, to indicate fields that would become active in future versions of Optiq, but are not going to be provided for the current version of implementation. These fields will NOT be present in the messages sent by the Drop Copy until the implementation of the associated functionalities.
- In the tables for each case, column “Value Examples” is left blank where the fields are either not applicable to the case, or are for future use.

### 3.3. ORDER MESSAGES FOR COB

Examples of various Order message cases are provided below in individual sections.

#### 3.3.1 Acknowledgement of New Order and Request for Liquidity or Price via Quote Request (RFQ) and a Cross Order

##### Message: ExecutionReport (8)

Sample values provided in this example represent an acknowledgement of a newly entered Limit order with Day validity on instrument with Symbol Index *1110530* in Central order book.

In case of an order in a strategy, the field *SecurityID* (48) will provide the Symbol Index of that strategy

| Tag | Field Name     | Format | Len | Possible Values | M/C | Short Description, Compatibility Notes & Conditions | Value Example |
|-----|----------------|--------|-----|-----------------|-----|-----------------------------------------------------|---------------|
|     | Message Header |        |     |                 | M   |                                                     |               |

| Tag   | Field Name               | Format       | Len | Possible Values                                                                                                                 | M/C | Short Description, Compatibility Notes & Conditions                                                                                     | Value Example               |
|-------|--------------------------|--------------|-----|---------------------------------------------------------------------------------------------------------------------------------|-----|-----------------------------------------------------------------------------------------------------------------------------------------|-----------------------------|
| 21005 | ClientMessageSendingTime | UTCTimestamp | 27  | Timestamp                                                                                                                       | C   | Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange.                        | 20190214-15:30:01.462743346 |
| 5979  | OEGINFromMember          | UTCTimestamp | 27  | Timestamp                                                                                                                       | C   | Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway                                       | 20190214-15:28:52.833883664 |
| 7764  | OEGOUTToME               | UTCTimestamp | 27  | Timestamp                                                                                                                       | C   | Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway                                                        | 20190214-15:28:52.834193232 |
| 21002 | BookINTime               | UTCTimestamp | 27  | Timestamp                                                                                                                       | A   | Time of order creation in ME                                                                                                            | 20190214-15:28:52.840530924 |
| 21003 | BookOUTTime              | UTCTimestamp | 27  | Timestamp                                                                                                                       | C   | Matching Engine OUT time (in ns), when message leaves the Matching Engine (ME)                                                          | 20190214-15:28:52.840568733 |
| 7765  | OEGINFromME              | UTCTimestamp | 27  | Timestamp                                                                                                                       | C   | Gateway IN time from ME (in ns), measured when outbound message enters the gateway                                                      | 20190214-15:28:52.833883664 |
| 11    | ClOrdID                  | String       | 20  | From -2 <sup>63</sup> to 2 <sup>63</sup> -1                                                                                     | A   | Identifier of an Order assigned by the Client when submitting an order to the Exchange                                                  | 10                          |
| 48    | SecurityID               | String       | 10  | From 0 to 2 <sup>32</sup> -2                                                                                                    | M   | Exchange defined ID of an instrument/contract                                                                                           | 1110530                     |
| 22    | SecurityIDSource         | String       | 1   | 8 = Symbol Index                                                                                                                | M   | Type of the SecurityID. Always set to 8                                                                                                 | 8                           |
| 20020 | EMM                      | Int          | 2   | 1 = Cash and Derivative Central Order Book (COB)<br>7 = Derivative On Exchange Off book<br>8 = ETF MTF - NAV Central Order Book | A   | Exchange Market Mechanism                                                                                                               | 1                           |
| 37    | OrderID                  | String       | 20  | From 0 to 2 <sup>64</sup> -2                                                                                                    | M   | Numerical order identifier assigned by ME.<br><br>For acknowledgement of RFQ populated with the same value as in field QuoteReqID (131) | 5                           |
| 39    | OrdStatus                | Char         | 1   | 0 = New                                                                                                                         | M   | Order status                                                                                                                            | 0                           |

| Tag   | Field Name               | Format            | Len | Possible Values                                                                                                                                                                                                                  | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                 | Value Example |
|-------|--------------------------|-------------------|-----|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 21004 | OrderPriority            | Int               | 20  | From 0 to 2^64-1                                                                                                                                                                                                                 | C   | Rank / priority of an order. Order with lowest value in OrderPriority has the highest priority. Value that can be used to reconcile orders between private and public messages.     | 2             |
| 20052 | DarkExecutionInstruction | MultipleCharValue | 11  | First Position = Dark Indicator (0: No ; 1: Yes)<br>Fourth Position = Sweep Order Indicator (0: No ; 1: Yes)<br>Fifth Position = Minimum Quantity Type (0: MAQ ; 1: MES)<br>Sixth Position = Dark STP Indicator (0: No ; 1: Yes) | C   | <b>CASH ONLY</b><br>Field used as instruction for dark order handling.                                                                                                              | 000000        |
| 44    | Price                    | Price             | 20  | From -2^63 to 2^63-1                                                                                                                                                                                                             | C   | Instrument price per quantity unit. Field populated for Limit, Iceberg (Cash) and Stop Limit (Cash) orders. Not provided for Market, Stop-market (Cash), Peg (Cash) and MTL orders. | 25            |
| 38    | OrderQty                 | Qty               | 20  | From 0 to 2^64-1                                                                                                                                                                                                                 | C   | Total order quantity, per quantity unit                                                                                                                                             | 1050          |
| 151   | LeavesQty                | Qty               | 20  | From -1 to 2^64-2                                                                                                                                                                                                                | M   | Indicates the remaining quantity of an order (quantity open for further execution).<br><br>For RFQ Ack field populated with value -1                                                | 1050          |
| 17    | ExecID                   | String            | 10  | From 0 to 2^32-2                                                                                                                                                                                                                 | M   | Set to NA for non-trade related messages                                                                                                                                            | NA            |
| 150   | ExecType                 | Char              | 1   | 0 = New<br>i = Order Creation By Market Operations<br>j = RFQ Ack<br>e = Refilled Iceberg Ack<br>h = Iceberg Transformed to Limit due to Minimum size<br>% = Auto RFQ Confirmation Ack                                           | M   | Describes the specific type of ExecutionReport (8) message while OrdStatus (39) always identifies the current order status (e.g. Partially Filled).                                 | 0             |
| 99    | StopPx                   | Price             | 20  | From -2^63+1 to 2^63-1                                                                                                                                                                                                           | C   | Stop Trigger Price / Mandatory for Stop orders                                                                                                                                      |               |
| 20004 | UndisclosedPrice         | Price             | 20  |                                                                                                                                                                                                                                  | F   | <b>CASH ONLY</b><br>Future Use                                                                                                                                                      |               |
| 1138  | DisplayQty               | Qty               | 20  | From 0 to 2^64-1                                                                                                                                                                                                                 | C   | Maximum quantity shown to market participants (for Iceberg Order only)                                                                                                              |               |

| Tag   | Field Name               | Format     | Len | Possible Values                                                                  | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                             | Value Example |
|-------|--------------------------|------------|-----|----------------------------------------------------------------------------------|-----|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 20175 | TriggeredStopTimeInForce | Char       | 1   | 0 = Day<br>1 = Good Till Cancel<br>3 = Immediate or Cancel<br>6 = Good till Date | C   | Specifies the maximum validity of an triggered stop order. On triggering of a Stop order the value in this field is populated in the field TimeInForce (59).                                                                                                                                                                                                                                                    |               |
| 131   | QuoteReqID               | String     | 20  | From 0 to 2^64-2                                                                 | C   | Numerical RFQ identifier assigned by the matching engine, unique per instrument and EMM.                                                                                                                                                                                                                                                                                                                        |               |
| 21037 | RFQAnswerIndicator       | Int        | 1   | 0 = No<br>1 = Yes                                                                | C   | <b>CASH ONLY</b><br>Indicates whether the message is, or not, a quote sent as an answer to a QuoteRequest (R) message.                                                                                                                                                                                                                                                                                          |               |
| 21038 | RFQConfirmationIndicator | Int        | 1   | 0 = No<br>1 = Yes                                                                | C   | <b>CASH ONLY</b><br>Indicates whether the message is, or not, an order sent as a confirmation of a QuoteRequest (R) message.                                                                                                                                                                                                                                                                                    |               |
| 21800 | ConditionalOrderFlag     | Int        | 1   | 0 = Firm (default)<br>1 = Conditional                                            | C   | <b>CASH ONLY</b><br>Indicates if the order is a conditional or a firm order                                                                                                                                                                                                                                                                                                                                     |               |
| 453   | NoPartyIDs               | NumInGroup | 1   | Always set to 1                                                                  | A   | Number of PartyID entries                                                                                                                                                                                                                                                                                                                                                                                       | 1             |
| 448   | PartyID                  | String     | 11  | Alphanumeric                                                                     | A   | In this case provides the <b>ExecutionWithinFirmShortCode</b>                                                                                                                                                                                                                                                                                                                                                   | 59786         |
| 447   | PartyIDSource            | Char       | 1   | P = Short code identifier                                                        | A   | Source of PartyID value                                                                                                                                                                                                                                                                                                                                                                                         | P             |
| 452   | PartyRole                | Int        | 3   | 3 = Client ID<br>12 = Executing Trader<br>999 = Not Applicable                   | A   | Identifies the type or role of the PartyID (448) specified.<br><br>For Execution with Firm short code in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 999 (Not Applicable);</li> <li>were received in FIX protocol, the value will be set to 3 (Client ID) or 12 (Executing Trader)</li> </ul> | 3             |

| Tag   | Field Name          | Format     | Len | Possible Values                                                                                                                                               | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                | Value Example |
|-------|---------------------|------------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 2376  | PartyRoleQualifier  | Int        | 2   | 22 = Algorithm<br>23 = Firm or legal entity<br>24 = Natural person<br>99 = Not Applicable                                                                     | C   | Used to further qualify the value of PartyRole (452)<br><br>For ExecutionWithinFirmShortCode in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol, the value will be set to 22 (Algorithm) or 23 (Firm or Legal Entity) or 24 (Natural Person);</li> </ul> | 23            |
| 1724  | OrderOrigination    | Int        | 1   | 5 = Order received from a direct access or sponsored access customer                                                                                          | C   | Identifies the origin of the order                                                                                                                                                                                                                                                                                                                                                                                                 |               |
| 2593  | NoOrderAttributes   | NumInGroup | 1   | If provided, from 1 to 2                                                                                                                                      | C   | Number of order attribute entries                                                                                                                                                                                                                                                                                                                                                                                                  |               |
| 2594  | OrderAttributeType  | Int        | 1   | 0 = Aggregated order<br>1 = Pending allocation<br>3 = Risk reduction order                                                                                    | C   | Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order                                                                                                                                                                                                                                                                                                                                           |               |
| 2595  | OrderAttributeValue | String     | 1   | Y = Yes                                                                                                                                                       | C   | Always set to Yes if OrderAttributeType (2594) if provided                                                                                                                                                                                                                                                                                                                                                                         |               |
| 29    | LastCapacity        | Char       | 1   | 7 = Dealing on own account (DEAL)<br>8 = Matched principal (MTCH)<br>9 = Any other capacity (AOTC)                                                            | A   | Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.                                                                                                                                                                                                                                                                                                         | 7             |
| 110   | MinQty              | Qty        | 20  | Value '0' by default and depending to a minimum value for the given instrument and/or market type                                                             | C   | Minimum quantity to be executed upon order entry (else the order is rejected). Only provided when submitted in the original order entry message                                                                                                                                                                                                                                                                                    |               |
| 21013 | AckPhase            | Char       | 1   | 1 = Continuous Trading Phase<br>2 = Call Phase<br>3 = Halt Phase<br>5 = Trading At Last Phase<br>6 = Reserved<br>7 = Suspended<br>8 = Random Uncrossing Phase | A   | Indicates the trading phase during which the Matching Engine has received the order<br><br>Values 5 and 8 apply only for Cash markets                                                                                                                                                                                                                                                                                              | 1             |

| Tag   | Field Name      | Format            | Len | Possible Values                                                                                                                                                                                                        | M/C | Short Description, Compatibility Notes & Conditions                                                                                                  | Value Example |
|-------|-----------------|-------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 21014 | AckQualifiers   | MultipleCharValue | 15  | 0 = Dark Indicator<br>1 = Queue Indicator<br>2 = Request with Client Order ID<br>3 = Use of Cross Partition<br>4 = Internal1<br>5 = Internal2<br>6 = Execution Upon Entry flag Enabled<br>7 = Executed Upon Entry flag | A   | Field used to provide additional information on the corresponding order.<br><br>For Derivatives position 0 is not applicable and is always set to 0. | 000000<br>00  |
| 21019 | OEPartitionID   | Int               | 5   | From 0 to 2 <sup>16</sup> -1                                                                                                                                                                                           | A   | Identifies uniquely an OE Optiq partition by which the engine is reached.                                                                            | 10            |
| 21021 | LogicalAccessID | Int               | 10  | From 0 to 2 <sup>32</sup> -1                                                                                                                                                                                           | A   | Identifier of the Logical Access.                                                                                                                    | 30597         |

| Tag | Field Name | Format       | Len | Possible Values   | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | Value Example |
|-----|------------|--------------|-----|-------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 432 | ExpireDate | LocalMktDate | 8   | Date              | C   | <p>Provided for:</p> <ul style="list-style-type: none"> <li>- Orders submitted with TimeInForce (59) set to 6 = Good Till Date (GTD). Indicates the last day the order can trade ;</li> <li>- Orders submitted with TimeInForce (59) set to 1= Good Till Cancel (GTC). Indicates the last day the order can trade. Please note this information will <b>NOT</b> be provided for all events of the order <b><u>on the day of its submission</u></b>. Only in the <b><u>day after the submission</u></b> - if the order has not been fully matched or cancelled the day before – the ExpireDate (432) will be provided for <b><u>all events</u></b> (<i>order modification, order cancellation, partial or full execution, trade cancellation, refill of iceberg, trigger of stop, collar breach confirmation or as a result of an OrderMassStatusRequest (AF)</i>) communicated through the ExecutionReport (8) message.</li> </ul> |               |
| 14  | CumQty     | Qty          | 20  | From -1 to 2^64-2 | M   | <p>Cumulated quantity (to be calculated with Quantity Decimals).</p> <p>For RFQ Ack field populated with value -1</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | 0             |

| Tag | Field Name       | Format | Len | Possible Values                                                                                                                                                                                         | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | Value Example |
|-----|------------------|--------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 336 | TradingSessionID | String | 3   | 101 = Session 1<br>102 = Session 2<br>103 = Session 3<br>104 = Session 4<br>205 = Session 1 and Session 3<br>313 = Session 1, 3 and Session 4<br>123 = All Sessions, deprecated (no more used on Optiq) | C   | <p>Defines the validity time periods for Valid For Session orders.</p> <p>Sessions represent the following:</p> <ul style="list-style-type: none"> <li>■ Session 1 – Normal Trading Hours (Cash)</li> <li>■ Session 2 – Normal Trading Hours (Derivatives for future use)</li> <li>■ Session 3 – Extended Trading Hours (for Index Derivatives segment, corresponds to the extension 17.30 CET - 22.00 CET for future use – for Structured Products segment, corresponds to the first extension 18.30 CET - 20.00 CET)</li> <li>■ Session 4 – Second Extended Trading Hours (for Structured Products segment, corresponds to the second extension 20.00 CET to 22.00 CET)</li> </ul> <p><b>For Cash:</b></p> <ul style="list-style-type: none"> <li>- <b>Except Structured Products:</b> Only 101 = Session 1 is valid</li> <li>- <b>For Structured Products:</b> 101 = Session 1, 205 = Session 1 + Session 3, 313 = Session 1, 3 and Session 4 are allowed;</li> </ul> <p><b>For Derivatives:</b></p> <ul style="list-style-type: none"> <li>- The field is not provided</li> </ul> | 101           |
| 40  | OrdType          | Char   | 1   | 1 = Market<br>2 = Limit<br>3 = Stop-Market / Stop-Market on quote<br>4 = Stop limit / Stop on quote limit<br>K = Market to limit<br>P = Peg<br>T = Average Price<br>X = Iceberg                         | A   | <p>Type of Order</p> <p>Values , K, P, T and X are only for Cash Markets</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | 2             |

| Tag  | Field Name          | Format     | Len | Possible Values                                                                                                                                                                                                         | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                              | Value Example |
|------|---------------------|------------|-----|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 59   | TimeInForce         | Char       | 1   | 0 = Day<br>1 = Good Till Cancel (GTC)<br>3 = Immediate or Cancel (IOC)<br>4 = Fill or Kill (FOK)<br>6 = Good till Date (GTD)<br>7 = At the Close<br><i>A = Good for Time (GTT)</i><br><i>B = Good for auction (GFA)</i> | A   | Specifies the maximum validity of an order.<br><br>Values 7 and B are only for Cash Markets.                                                                                                                                                                                                     | 0             |
| 552  | NoSides             | NumInGroup | 1   | From 1 to 2                                                                                                                                                                                                             | A   | Number of sides.                                                                                                                                                                                                                                                                                 | 1             |
| 54   | Side                | Char       | 1   | 1 = Buy<br>2 = Sell                                                                                                                                                                                                     | C   | Indicates the side of the order.<br><br>May not be populated for RFQ Ack                                                                                                                                                                                                                         | 1             |
| 577  | ClearingInstruction | Int        | 4   | 0 = Process normally (formerly Systematic posting)<br>8 = Manual mode<br>9 = Automatic posting mode<br>10 = Automatic give-up mode                                                                                      | C   | Clearing Instruction<br><br>Populated in Drop Copy only if provided on order entry by the client.                                                                                                                                                                                                | 0             |
| 58   | Text                | String     | 18  | Alphanumeric                                                                                                                                                                                                            | O   | Free Text is manually entered by the trader issuing the order.<br><br>Populated in Drop Copy only if provided on order entry by the client.                                                                                                                                                      | Free Text     |
| 1    | Account             | String     | 12  | Alphanumeric                                                                                                                                                                                                            | C   | Account Number. Client account number identifying the investor's account.<br><br>Populated in Drop Copy only if provided on order entry by the client.                                                                                                                                           |               |
| 6399 | AccountCode         | Int        | 1   | 1 = Client<br>2 = House<br>4 = RO<br>5 = Assigned Broker<br>6 = Liquidity Provider<br>7 = Related Party<br>8 = Structured Product Market Maker<br>14 = Omega Client<br>15 = Ceres Client                                | A   | Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.<br><br>Values 4, 5, 7, and 8 <b>are only for Cash Markets</b><br>Values 14 and 15 <b>are only for Derivatives Markets</b> | 2             |

| Tag   | Field Name          | Format            | Len | Possible Values                                                                                                                              | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                              | Value Example  |
|-------|---------------------|-------------------|-----|----------------------------------------------------------------------------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------|
| 20021 | LPRole              | Int               | 1   | 1 = Liquidity Provider or Market Maker<br>3 = Retail Liquidity Provider [C]<br>12 = RFQ Liquidity Provider [C]                               | C   | Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode (6399) is equal to "Liquidity Provider".<br><br>Only value 1 is applicable for the Derivatives Markets.                                                                                                                                                                   |                |
| 9941  | TechnicalOrdType    | Char              | 1   | 1 = Index trading arbitrage<br>2 = Portfolio strategy<br>3 = Unwind order<br>4 = Other orders (default)<br>5 = Cross margining               | C   | Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system.                                                                                                                                                                                                                                                  |                |
| 7443  | PostingAction       | MultipleCharValue | 19  | 0 = Field Actively Used<br>1 = Leg 1<br>2 = Leg 2<br>3 = Leg 3<br>4 = Leg 4<br>5 = Leg 5<br>6 = Leg 6<br>7 = Leg 7<br>8 = Leg 8<br>9 = Leg 9 | O   | Posting action code (Open/Close) for the order.<br><br>Populated in Drop Copy only if provided on order entry by the client.<br><br>Only positions 0 and 1 apply for the Cash markets                                                                                                                                                                            | 000000<br>0000 |
| 21804 | LongClientID        | String            | 16  | Alphanumeric                                                                                                                                 | O   | Field used to identify the Client (investor), or trader's reference / posting order number for a pre-posting, entered as a free text used for clearing purposes. This field is part of the clearing aggregate for Derivatives.<br>For Cash Markets this field is ignored except for IPO for which this field is used to provide the information of the tax code. | Long Client ID |
| 539   | NoNestedPartyIDs    | NumInGroup        | 1   | From 1 to 5                                                                                                                                  | C   | Number of NestedPartyID entries.                                                                                                                                                                                                                                                                                                                                 | 5              |
| 524   | NestedPartyID       | String            | 11  | Alphanumeric                                                                                                                                 | C   | This use of the repeating group is to provide <b>InvestmentDecisionwithinShortCode</b>                                                                                                                                                                                                                                                                           | 59             |
| 525   | NestedPartyIDSource | Char              | 1   | P = Short code identifier                                                                                                                    | C   | Source of NestedPartyID value.                                                                                                                                                                                                                                                                                                                                   | P              |
| 538   | NestedPartyRole     | Int               | 3   | 122 = Investment decision maker                                                                                                              | C   | Identifies the type of role of the NestedPartyID (524) specified.                                                                                                                                                                                                                                                                                                | 122            |

| Tag  | Field Name               | Format | Len | Possible Values                                                         | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                    | Value Example |
|------|--------------------------|--------|-----|-------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 2384 | NestedPartyRoleQualifier | Int    | 2   | 22 = Algorithm<br>24 = Natural person<br>99 = Not Applicable            | C   | Used to further qualify the value of NestedPartyRole (538).<br><br>For Investment Decision within short code in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol the value will be set to 22 (Algorithm) or 24 (Natural Person);</li> </ul>   | 23            |
| 524  | NestedPartyID            | String | 11  | Alphanumeric                                                            | C   | This use of the repeating group is to provide <b>ClientIdentificationShortCode</b>                                                                                                                                                                                                                                                                                                                                     | 95            |
| 525  | NestedPartyIDSource      | Char   | 1   | P = Short code identifier                                               | C   | Source of NestedPartyID value                                                                                                                                                                                                                                                                                                                                                                                          | P             |
| 538  | NestedPartyRole          | Int    | 3   | 3 = Client ID                                                           | C   | Identifies the type or role of the NestedPartyID (524) specified                                                                                                                                                                                                                                                                                                                                                       | 3             |
| 2384 | NestedPartyRoleQualifier | Int    | 2   | 23 = Firm or legal entity<br>24 = Natural person<br>99 = Not Applicable | C   | Used to further qualify the value of NestedPartyRole (538).<br><br>For ClientIdentificationShortCode in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol the value will be set to 23 (Firm or Legal Entity) or 24 (Natural person)</li> </ul> | 23            |
| 524  | NestedPartyID            | String | 11  | Alphanumeric                                                            | C   | This use of the repeating group is to provide <b>NonExecutionBrokerShortCode</b>                                                                                                                                                                                                                                                                                                                                       | 300           |
| 525  | NestedPartyIDSource      | Char   | 1   | P = Short code identifier                                               | C   | Source of NestedPartyID value. Populated only if provided in the original order message                                                                                                                                                                                                                                                                                                                                | P             |

| Tag  | Field Name               | Format | Len | Possible Values                                  | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                               | Value Example |
|------|--------------------------|--------|-----|--------------------------------------------------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 538  | NestedPartyRole          | Int    | 3   | 26 = Correspondent Broker                        | C   | Identifies the type or role of the NestedPartyID (524) specified. Populated only if provided in the original order message                                                                                                                                                                                                                                                                                                                        | 26            |
| 2384 | NestedPartyRoleQualifier | Int    | 2   | 23 = Firm or legal entity<br>99 = Not Applicable | C   | Used to further qualify the value of NestedPartyRole (538). Populated only if provided in the original order message. For NonExecutionBrokerShortCode in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol the value will be set to 23 (Firm or Legal Entity);</li> </ul> | 23            |
| 524  | NestedPartyID            | String | 11  | Alphanumeric                                     | C   | This use of the repeating group is to provide <b>Clearing Firm ID</b>                                                                                                                                                                                                                                                                                                                                                                             | 645           |
| 525  | NestedPartyIDSource      | Char   | 1   | D = Proprietary / Custom code                    | C   | Source of NestedPartyID value.                                                                                                                                                                                                                                                                                                                                                                                                                    | D             |
| 538  | NestedPartyRole          | Int    | 3   | 4 = Clearing Firm                                | C   | Identifies the type or role of the NestedPartyID (524) specified.                                                                                                                                                                                                                                                                                                                                                                                 | 4             |
| 524  | NestedPartyID            | String | 11  | Alphanumeric                                     | C   | <b>CASH ONLY</b><br>This use of the repeating group is to provide <b>Client ID</b> provided in scope of the clearing data. This combination of fields is used for Cash markets only. For the Derivatives markets equivalent data is provided via LongClientID (21804) field.                                                                                                                                                                      | 1158          |
| 525  | NestedPartyIDSource      | Char   | 1   | D = Proprietary / Custom code                    | C   | Source of NestedPartyID value.                                                                                                                                                                                                                                                                                                                                                                                                                    | D             |
| 538  | NestedPartyRole          | Int    | 3   | 3 = Client ID                                    | C   | Identifies the type or role of the NestedPartyID (524) specified.                                                                                                                                                                                                                                                                                                                                                                                 | 3             |

| Tag   | Field Name                     | Format       | Len | Possible Values                                                                                                                               | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                          | Value Example |
|-------|--------------------------------|--------------|-----|-----------------------------------------------------------------------------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 2384  | NestedPartyRoleQualifier       | Int          | 2   | 23 = Firm or legal entity<br>99 = Not Applicable                                                                                              | C   | Used to further qualify the value of NestedPartyRole (538).<br><br>For Client ID in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol the value will be set to 23 (Firm or Legal Entity);</li> </ul> | 23            |
| 126   | ExpireTime                     | UTCTimestamp | 27  | Date & Time                                                                                                                                   | C   | <b>CASH ONLY</b><br>For Future Use<br>Time of order expiration for validity type GTT                                                                                                                                                                                                                                                                                         |               |
| 21015 | STPAggressorIndicator          | Int          | 1   | 0 = Cancel resting order [C]<br>1 = Cancel incoming order [C]<br>2 = Cancel both orders<br>9 = Disable STP [C]                                | C   | Field used as instruction for order handling. (STP is not applicable for Dark Orders)                                                                                                                                                                                                                                                                                        |               |
| 21016 | DisclosedQtyRandIndicator      | Int          | 1   | 0 = No<br>1 = Yes                                                                                                                             | C   | <b>CASH ONLY</b><br>Indicates whether the client requests or not a randomization for the disclosed quantity of his iceberg order.                                                                                                                                                                                                                                            |               |
| 21018 | CancelOnDisconnectionIndicator | Int          | 1   | 0 = Per Default Configuration<br>1 = Order not in the scope of Cancel On Disconnect                                                           | A   | Indicates if order is in scope of the Cancel On Disconnect mechanism or is persisted                                                                                                                                                                                                                                                                                         | 1             |
| 1094  | PegPriceType                   | Int          | 1   | 2 = Mid-price peg (mid-price of inside quote) [C]<br>4 = Market peg [C]<br>5 = Primary peg (primary market - buy at bid or sell at offer) [C] | O   | <b>CASH ONLY</b><br>Defines the type of the peg order.                                                                                                                                                                                                                                                                                                                       |               |
| 211   | PegOffsetValue                 | Int          | 3   | From -128 to 127                                                                                                                              | C   | <b>CASH ONLY</b><br>Tick offset for a pegged order.                                                                                                                                                                                                                                                                                                                          |               |

| Tag   | Field Name          | Format | Len | Possible Values                | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                         | Value Example |
|-------|---------------------|--------|-----|--------------------------------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 21822 | OrderTolerablePrice | Price  | 20  | From $-2^{63}+1$ to $2^{63}-1$ | C   | <b>Derivatives ONLY</b><br>RFC Initiator to provide the tolerable price that's he's willing to trade for in case of price improvement. Only provided when ExecType (150) = 2 (Cross Order Ack), for the House leg of the RFC and only when clients have provided it in the inbound message. |               |
|       | Message Trailer     |        |     |                                | M   |                                                                                                                                                                                                                                                                                             |               |

### 3.3.2 Triggering of a Previously Submitted Order

#### Message: ExecutionReport (8)

Sample values provided in this example represent triggering of a previously entered Stop Limit order (becomes Limit) with Time in Force for the triggered order set to Day on instrument with Symbol Index 1110530 in Central order book.

| Tag   | Field Name               | Format       | Len | Possible Values              | M/C | Short Description, Compatibility Notes & Conditions                                                              | Value Example               |
|-------|--------------------------|--------------|-----|------------------------------|-----|------------------------------------------------------------------------------------------------------------------|-----------------------------|
|       | Message Header           |              |     |                              | M   |                                                                                                                  |                             |
| 21005 | ClientMessageSendingTime | UTCTimestamp | 27  | Timestamp                    | C   | Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange. | 20190214-15:30:01.462743346 |
| 21002 | BookINTime               | UTCTimestamp | 27  | Timestamp                    | A   | Time of triggered order creation in ME                                                                           | 20180312085930000011000     |
| 21003 | BookOUTTime              | UTCTimestamp | 27  | Timestamp                    | C   | Matching Engine OUT time (in ns), when message leaves the Matching Engine (ME)                                   | 20190214-15:28:52.840568733 |
| 11    | ClOrdID                  | String       | 20  | From $-2^{63}$ to $2^{63}-1$ | A   | Identifier of an Order assigned by the Client when submitting an order to the Exchange                           | 117                         |
| 48    | SecurityID               | String       | 10  | From 0 to $2^{32}-2$         | M   | Exchange defined ID of an instrument/contract                                                                    | 1110530                     |

| Tag   | Field Name               | Format            | Len | Possible Values                                                                                                                                                                                                                  | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                 | Value Example |
|-------|--------------------------|-------------------|-----|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 22    | SecurityIDSource         | String            | 1   | 8 = Symbol Index                                                                                                                                                                                                                 | M   | Type of the SecurityID. Always set to 8                                                                                                                                             | 8             |
| 20020 | EMM                      | Int               | 2   | 1 = Cash and Derivative Central Order Book (COB)<br>8 = ETF MTF - NAV Central Order Book                                                                                                                                         | A   | Exchange Market Mechanism                                                                                                                                                           | 1             |
| 37    | OrderID                  | String            | 20  | From 0 to 2^64-2                                                                                                                                                                                                                 | M   | Numerical order identifier assigned by ME                                                                                                                                           | 7             |
| 39    | OrdStatus                | Char              | 1   | Q = VFU/VFC Triggered Ack<br>S = Stop Triggered Ack<br>T = MTL Second Ack                                                                                                                                                        | M   | Order status                                                                                                                                                                        | S             |
| 21004 | OrderPriority            | Int               | 20  | From 0 to 2^64-1                                                                                                                                                                                                                 | C   | Rank / priority of an order. Order with lowest value in OrderPriority has the highest priority. Value that can be used to reconcile orders between private and public messages.     | 95            |
| 20052 | DarkExecutionInstruction | MultipleCharValue | 11  | First Position = Dark Indicator (0: No ; 1: Yes)<br>Fourth Position = Sweep Order Indicator (0: No ; 1: Yes)<br>Fifth Position = Minimum Quantity Type (0: MAQ ; 1: MES)<br>Sixth Position = Dark STP Indicator (0: No ; 1: Yes) | C   | <b>CASH ONLY</b><br>Field used as instruction for dark order handling.                                                                                                              | 000000        |
| 44    | Price                    | Price             | 20  | From -2^63 to 2^63-1                                                                                                                                                                                                             | C   | Instrument price per quantity unit. Field populated for Limit, Iceberg (Cash) and Stop Limit (Cash) orders. Not provided for Market, Stop-market (Cash), Peg (Cash) and MTL orders. | 25            |
| 38    | OrderQty                 | Qty               | 20  | From 0 to 2^64-1                                                                                                                                                                                                                 | C   | Total order quantity, per quantity unit                                                                                                                                             | 1000          |
| 151   | LeavesQty                | Qty               | 20  | From -1 to 2^64-2                                                                                                                                                                                                                | M   | Indicates the remaining quantity of an order (quantity open for further execution)                                                                                                  | 1000          |
| 17    | ExecID                   | String            | 10  | From 0 to 2^32-2                                                                                                                                                                                                                 | M   | Set to NA for non-trade related messages                                                                                                                                            | NA            |
| 150   | ExecType                 | Char              | 1   | L = Triggered or Activated by System                                                                                                                                                                                             | M   | Describes the specific type of ExecutionReport (8) message while OrdStatus (39) always identifies the current order status (e.g. Partially Filled).                                 | L             |
| 20004 | UndisclosedPrice         | Price             | 20  |                                                                                                                                                                                                                                  | F   | <b>CASH ONLY</b><br>Future Use                                                                                                                                                      |               |
| 20175 | TriggeredStopTimeInForce | Char              | 1   | 0 = Day<br>1 = Good Till Cancel<br>3 = Immediate or Cancel<br>6 = Good till Date                                                                                                                                                 | C   | Specifies the maximum validity of an triggered stop order. On triggering of a Stop order the value in this field is populated in the field TimeInForce (59).                        |               |

| Tag   | Field Name               | Format     | Len | Possible Values                                                | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                           | Value Example |
|-------|--------------------------|------------|-----|----------------------------------------------------------------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 1138  | DisplayQty               | Qty        | 20  | From 0 to 2^64-1                                               | C   | Maximum quantity shown to market participants (for Iceberg Order only)                                                                                                                                                                                                                                                                                                                                        |               |
| 131   | QuoteReqID               | String     | 20  | From 0 to 2^64-2                                               | C   | Numerical RFQ identifier assigned by the matching engine, unique per instrument and EMM.                                                                                                                                                                                                                                                                                                                      |               |
| 21037 | RFQAnswerIndicator       | Int        | 1   | 0 = No<br>1 = Yes                                              | C   | <b>CASH ONLY</b><br>Indicates whether the message is, or not, a quote sent as an answer to a QuoteRequest (R) message.                                                                                                                                                                                                                                                                                        |               |
| 21038 | RFQConfirmationIndicator | Int        | 1   | 0 = No<br>1 = Yes                                              | C   | <b>CASH ONLY</b><br>Indicates whether the message is, or not, an order sent as a confirmation of a QuoteRequest (R) message.                                                                                                                                                                                                                                                                                  |               |
| 21800 | ConditionalOrderFlag     | Int        | 1   | 0 = Firm (default)<br>1 = Conditional                          | C   | <b>CASH ONLY</b><br>Indicates if the order is a conditional or a firm order                                                                                                                                                                                                                                                                                                                                   |               |
| 453   | NoPartyIDs               | NumInGroup | 1   | Always set to 1                                                | A   | Number of PartyID entries                                                                                                                                                                                                                                                                                                                                                                                     | 1             |
| 448   | PartyID                  | String     | 11  | Alphanumeric                                                   | A   | In this case provides the <b>ExecutionWithinFirmShortCode</b>                                                                                                                                                                                                                                                                                                                                                 | 29636         |
| 447   | PartyIDSource            | Char       | 1   | P = Short code identifier                                      | A   | Source of PartyID value                                                                                                                                                                                                                                                                                                                                                                                       | P             |
| 452   | PartyRole                | Int        | 3   | 3 = Client ID<br>12 = Executing Trader<br>999 = Not Applicable | A   | Identifies the type or role of the PartyID (448) specified.<br><br>For ExecutionwithinFirmshortcode in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 999 (Not Applicable);</li> <li>were received in FIX protocol, the value will be set to 3 (Client ID) or 12 (Executing Trader)</li> </ul> | 12            |

| Tag   | Field Name          | Format     | Len | Possible Values                                                                                                                                               | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                | Value Example |
|-------|---------------------|------------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 2376  | PartyRoleQualifier  | Int        | 2   | 22 = Algorithm<br>23 = Firm or legal entity<br>24 = Natural person<br>99 = Not Applicable                                                                     | C   | Used to further qualify the value of PartyRole (452)<br><br>For ExecutionwithinFirmshortcode in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol, the value will be set to 22 (Algorithm) or 23 (Firm or Legal Entity) or 24 (Natural Person);</li> </ul> | 23            |
| 1724  | OrderOrigination    | Int        | 1   | 5 = Order received from a direct access or sponsored access customer                                                                                          | C   | Identifies the origin of the order                                                                                                                                                                                                                                                                                                                                                                                                 |               |
| 2593  | NoOrderAttributes   | NumInGroup | 1   | If provided, from 1 to 2                                                                                                                                      | C   | Number of order attribute entries                                                                                                                                                                                                                                                                                                                                                                                                  |               |
| 2594  | OrderAttributeType  | Int        | 1   | 0 = Aggregated order<br>1 = Pending allocation<br>3 = Risk reduction order                                                                                    | C   | Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order                                                                                                                                                                                                                                                                                                                                           |               |
| 2595  | OrderAttributeValue | String     | 1   | Y = Yes                                                                                                                                                       | C   | Always set to Yes if OrderAttributeType (2594) if provided                                                                                                                                                                                                                                                                                                                                                                         |               |
| 29    | LastCapacity        | Char       | 1   | 7 = Dealing on own account (DEAL)<br>8 = Matched principal (MTCH)<br>9 = Any other capacity (AOTC)                                                            | A   | Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.                                                                                                                                                                                                                                                                                                         | 7             |
| 110   | MinQty              | Qty        | 20  | Value '0' by default and depending to a minimum value for the given instrument and/or market type                                                             | C   | Minimum quantity to be executed upon order entry (else the order is rejected).                                                                                                                                                                                                                                                                                                                                                     |               |
| 21013 | AckPhase            | Char       | 1   | 1 = Continuous Trading Phase<br>2 = Call Phase<br>3 = Halt Phase<br>5 = Trading At Last Phase<br>6 = Reserved<br>7 = Suspended<br>8 = Random Uncrossing Phase | A   | Indicates the trading phase during which the Matching Engine has received the order<br><br>Values 5 and 8 apply only for Cash markets                                                                                                                                                                                                                                                                                              | 1             |

| Tag   | Field Name      | Format            | Len | Possible Values                                                                                                                                                                                                        | M/C | Short Description, Compatibility Notes & Conditions                                                                                                   | Value Example |
|-------|-----------------|-------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|-------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 21014 | AckQualifiers   | MultipleCharValue | 15  | 0 = Dark Indicator<br>1 = Queue Indicator<br>2 = Request with Client Order ID<br>3 = Use of Cross Partition<br>4 = Internal1<br>5 = Internal2<br>6 = Execution Upon Entry flag Enabled<br>7 = Executed Upon Entry flag | A   | Field used to provide additional information on the corresponding order.<br><br>For Derivatives positions 0 is not applicable and is always set to 0. | 000000<br>00  |
| 21019 | OEPartitionID   | Int               | 5   | From 0 to 2 <sup>16</sup> -1                                                                                                                                                                                           | A   | Identifies uniquely an OE Optiq partition by which the engine is reached.                                                                             | 10            |
| 21021 | LogicalAccessID | Int               | 10  | From 0 to 2 <sup>32</sup> -1                                                                                                                                                                                           | A   | Identifier of the Logical Access.                                                                                                                     | 617           |

| Tag | Field Name | Format       | Len | Possible Values   | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | Value Example |
|-----|------------|--------------|-----|-------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 432 | ExpireDate | LocalMktDate | 8   | Date              | C   | <p>Provided for:</p> <ul style="list-style-type: none"> <li>- Orders submitted with TimeInForce (59) set to 6 = Good Till Date (GTD). Indicates the last day the order can trade ;</li> <li>- Orders submitted with TimeInForce (59) set to 1= Good Till Cancel (GTC). Indicates the last day the order can trade. Please note this information will <b>NOT</b> be provided for all events of the order <b><u>on the day of its submission</u></b>. Only in the <b><u>day after the submission</u></b> - if the order has not been fully matched or cancelled the day before – the ExpireDate (432) will be provided for <b><u>all events</u></b> (<i>order modification, order cancellation, partial or full execution, trade cancellation, refill of iceberg, trigger of stop, collar breach confirmation or as a result of an OrderMassStatusRequest (AF)</i>) communicated through the ExecutionReport (8) message.</li> </ul> |               |
| 14  | CumQty     | Qty          | 20  | From -1 to 2^64-2 | M   | Cumulated quantity (to be calculated with Quantity Decimals).                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | 0             |

| Tag | Field Name       | Format | Len | Possible Values                                                                                                                                                                                         | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | Value Example |
|-----|------------------|--------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 336 | TradingSessionID | String | 3   | 101 = Session 1<br>102 = Session 2<br>103 = Session 3<br>104 = Session 4<br>205 = Session 1 and Session 3<br>313 = Session 1, 3 and Session 4<br>123 = All Sessions, deprecated (no more used on Optiq) | C   | <p>Defines the validity time periods for Valid For Session orders.</p> <p>Sessions represent the following:</p> <ul style="list-style-type: none"> <li>■ Session 1 – Normal Trading Hours (Cash)</li> <li>■ Session 2 – Normal Trading Hours (Derivatives for future use)</li> <li>■ Session 3 – Extended Trading Hours (for Index Derivatives segment, corresponds to the extension 17.30 CET - 22.00 CET for future use – for Structured Products segment, corresponds to the first extension 18.30 CET - 20.00 CET)</li> <li>■ Session 4 – Second Extended Trading Hours (for Structured Products segment, corresponds to the second extension 20.00 CET to 22.00 CET)</li> </ul> <p><b>For Cash:</b></p> <ul style="list-style-type: none"> <li>- <b>Except Structured Products:</b> Only 101 = Session 1 is valid</li> <li>- <b>For Structured Products:</b> 101 = Session 1, 205 = Session 1 + Session 3, 313 = Session 1, 3 and Session 4 are allowed;</li> </ul> <p><b>For Derivatives:</b></p> <ul style="list-style-type: none"> <li>- The field is not provided</li> </ul> | 101           |
| 40  | OrdType          | Char   | 1   | 1 = Market<br>2 = Limit<br>3 = Stop-Market / Stop-Market on quote<br>4 = Stop limit / Stop on quote limit<br>K = Market to limit<br>P = Peg<br>T = Average Price<br>X = Iceberg                         | C   | <p>Type of Order</p> <p>Values , K, P, T and X are only for Cash Markets</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | 2             |

| Tag  | Field Name          | Format     | Len | Possible Values                                                                                                                                                                                                         | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                              | Value Example |
|------|---------------------|------------|-----|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 59   | TimeInForce         | Char       | 1   | 0 = Day<br>1 = Good Till Cancel (GTC)<br>3 = Immediate or Cancel (IOC)<br>4 = Fill or Kill (FOK)<br>6 = Good till Date (GTD)<br>7 = At the Close<br><i>A = Good for Time (GTT)</i><br><i>B = Good for auction (GFA)</i> | A   | Specifies the maximum validity of an order.<br><br>Values 7 and B are only for Cash Markets.                                                                                                                                                                                                     | 0             |
| 552  | NoSides             | NumInGroup | 1   | From 1 to 2                                                                                                                                                                                                             | A   | Number of sides.                                                                                                                                                                                                                                                                                 | 1             |
| 54   | Side                | Char       | 1   | 1 = Buy<br>2 = Sell                                                                                                                                                                                                     | A   | Indicates the side of the order.                                                                                                                                                                                                                                                                 | 1             |
| 577  | ClearingInstruction | Int        | 4   | 0 = Process normally (formerly Systematic posting)<br>8 = Manual mode<br>9 = Automatic posting mode<br>10 = Automatic give-up mode                                                                                      | C   | Clearing Instruction<br><br>Populated in Drop Copy only if provided on order entry by the client.                                                                                                                                                                                                | 0             |
| 58   | Text                | String     | 18  | Alphanumeric                                                                                                                                                                                                            | O   | Free Text is manually entered by the trader issuing the order.<br><br>Populated in Drop Copy only if provided on order entry by the client.                                                                                                                                                      | Free Text     |
| 1    | Account             | String     | 12  | Alphanumeric                                                                                                                                                                                                            | C   | Account Number. Client account number identifying the investor's account.<br><br>Populated in Drop Copy only if provided on order entry by the client.                                                                                                                                           |               |
| 6399 | AccountCode         | Int        | 1   | 1 = Client<br>2 = House<br>4 = RO<br>5 = Assigned Broker<br>6 = Liquidity Provider<br>7 = Related Party<br>8 = Structured Product Market Maker<br>14 = Omega Client<br>15 = Ceres Client                                | A   | Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.<br><br>Values 4, 5, 7, and 8 <b>are only for Cash Markets</b><br>Values 14 and 15 <b>are only for Derivatives Markets</b> | 2             |

| Tag   | Field Name          | Format            | Len | Possible Values                                                                                                                              | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                      | Value Example  |
|-------|---------------------|-------------------|-----|----------------------------------------------------------------------------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------|
| 20021 | LPRole              | Int               | 1   | 1 = Liquidity Provider or Market Maker<br>3 = Retail Liquidity Provider [C]<br>12 = RFQ Liquidity Provider [C]                               | C   | Liquidity Provider Role identifies the type of the Liquidity Provider when Account Code is equal to "Liquidity Provider".<br><br>Only value 1 is applicable for the Derivatives Markets. |                |
| 9941  | TechnicalOrdType    | Char              | 1   | 1 = Index trading arbitrage<br>2 = Portfolio strategy<br>3 = Unwind order<br>4 = Other orders (default)<br>5 = Cross margining               | C   | Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system.                                                                          |                |
| 7443  | PostingAction       | MultipleCharValue | 19  | 0 = Field Actively Used<br>1 = Leg 1<br>2 = Leg 2<br>3 = Leg 3<br>4 = Leg 4<br>5 = Leg 5<br>6 = Leg 6<br>7 = Leg 7<br>8 = Leg 8<br>9 = Leg 9 | O   | Posting action code (Open/Close) for the order.<br><br>Populated in Drop Copy only if provided on order entry by the client.<br><br>Only positions 0 and 1 apply for the Cash markets    | 000000<br>0000 |
| 539   | NoNestedPartyIDs    | NumInGroup        | 1   | From 1 to 2                                                                                                                                  | C   | Number of NestedPartyID entries.                                                                                                                                                         | 2              |
| 524   | NestedPartyID       | String            | 11  | Alphanumeric                                                                                                                                 | C   | This use of the repeating group is to provide <b>InvestmentDecisionwithinShortCode</b>                                                                                                   | 678            |
| 525   | NestedPartyIDSource | Char              | 1   | P = Short code identifier                                                                                                                    | C   | Source of NestedPartyID value.                                                                                                                                                           | P              |
| 538   | NestedPartyRole     | Int               | 3   | 122 = Investment decision maker                                                                                                              | C   | Identifies the type of role of the NestedPartyID (524) specified.                                                                                                                        | 122            |

| Tag  | Field Name               | Format       | Len | Possible Values                                                         | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                    | Value Example |
|------|--------------------------|--------------|-----|-------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 2384 | NestedPartyRoleQualifier | Int          | 2   | 22 = Algorithm<br>24 = Natural person<br>99 = Not Applicable            | C   | Used to further qualify the value of NestedPartyRole (538).<br><br>For InvestmentDecisionwithinshortcode in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol the value will be set to 22 (Algorithm) or 24 (Natural Person);</li> </ul>       | 23            |
| 524  | NestedPartyID            | String       | 11  | Alphanumeric                                                            | C   | This use of the repeating group is to provide <b>ClientIdentificationShortCode</b>                                                                                                                                                                                                                                                                                                                                     | 95            |
| 525  | NestedPartyIDSource      | Char         | 1   | P = Short code identifier                                               | C   | Source of NestedPartyID value                                                                                                                                                                                                                                                                                                                                                                                          | P             |
| 538  | NestedPartyRole          | Int          | 3   | 3 = Client ID                                                           | C   | Identifies the type or role of the NestedPartyID (524) specified                                                                                                                                                                                                                                                                                                                                                       | 3             |
| 2384 | NestedPartyRoleQualifier | Int          | 2   | 23 = Firm or legal entity<br>24 = Natural person<br>99 = Not Applicable | C   | Used to further qualify the value of NestedPartyRole (538).<br><br>For ClientIdentificationShortCode in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol the value will be set to 23 (Firm or Legal Entity) or 24 (Natural person)</li> </ul> | 23            |
| 126  | ExpireTime               | UTCTimestamp | 27  | Date & Time                                                             | C   | <b>CASH ONLY</b><br>For Future Use<br>Time of order expiration for validity type GTT                                                                                                                                                                                                                                                                                                                                   |               |

| Tag   | Field Name                     | Format | Len | Possible Values                                                                                                                              | M/C | Short Description, Compatibility Notes & Conditions                                                                               | Value Example |
|-------|--------------------------------|--------|-----|----------------------------------------------------------------------------------------------------------------------------------------------|-----|-----------------------------------------------------------------------------------------------------------------------------------|---------------|
| 21015 | STPAggressorIndicator          | Int    | 1   | 0 = Cancel resting order [C]<br>1 = Cancel incoming order [C]<br>2 = Cancel both orders<br>9 = Disable STP [C]                               | C   | Field used as instruction for order handling. (STP is not applicable for Dark Orders)                                             |               |
| 21016 | DisclosedQtyRandIndicator      | Int    | 1   | 0 = No<br>1 = Yes                                                                                                                            | C   | <b>CASH ONLY</b><br>Indicates whether the client requests or not a randomization for the disclosed quantity of his iceberg order. |               |
| 21018 | CancelOnDisconnectionIndicator | Int    | 1   | 0 = Per Default Configuration<br>1 = Order not in the scope of Cancel On Disconnect                                                          | A   | Indicates if order is in scope of the Cancel On Disconnect mechanism or is persisted                                              | 1             |
| 1094  | PegPriceType                   | Int    | 1   | 2 = Mid-price peg (midprice of inside quote) [C]<br>4 = Market peg [C]<br>5 = Primary peg (primary market - buy at bid or sell at offer) [C] | O   | <b>CASH ONLY</b><br>Defines the type of the peg order.                                                                            |               |
| 211   | PegOffsetValue                 | Int    | 3   | From -128 to 127                                                                                                                             | C   | <b>CASH ONLY</b><br>Tick offset for a pegged order.                                                                               |               |
|       | Message Trailer                |        |     |                                                                                                                                              | M   |                                                                                                                                   |               |

### 3.3.3 Notification After Ownership Request

#### Message: ExecutionReport (8)

Sample values provided in this example represent a notification sent for an existing Limit order with Day validity on instrument with Symbol Index 1110530 in Central order book.

| Tag   | Field Name               | Format       | Len | Possible Values | M/C | Short Description, Compatibility Notes & Conditions                                                              | Value Example               |
|-------|--------------------------|--------------|-----|-----------------|-----|------------------------------------------------------------------------------------------------------------------|-----------------------------|
|       | Message Header           |              |     |                 | M   |                                                                                                                  |                             |
| 21005 | ClientMessageSendingTime | UTCTimestamp | 27  | Timestamp       | C   | Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange. | 20190214-15:30:01.462743346 |

| Tag   | Field Name               | Format            | Len | Possible Values                                                                                                                                                                                                                  | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                             | Value Example               |
|-------|--------------------------|-------------------|-----|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------|
| 5979  | OEGINFromMember          | UTCTimestamp      | 27  | Timestamp                                                                                                                                                                                                                        | C   | Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway                                                                               | 20190214-15:28:52.833883664 |
| 7764  | OEGOUTToME               | UTCTimestamp      | 27  | Timestamp                                                                                                                                                                                                                        | C   | Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway                                                                                                | 20190214-15:28:52.834193232 |
| 21002 | BookINTime               | UTCTimestamp      | 27  | Timestamp                                                                                                                                                                                                                        | A   | Time of order creation in ME                                                                                                                                                    | 20180312085930000011000     |
| 21003 | BookOUTTime              | UTCTimestamp      | 27  | Timestamp                                                                                                                                                                                                                        | C   | Matching Engine OUT time (in ns), when message leaves the Matching Engine (ME)                                                                                                  | 20190214-15:28:52.840568733 |
| 7765  | OEGINFromME              | UTCTimestamp      | 27  | Timestamp                                                                                                                                                                                                                        | C   | Gateway IN time from ME (in ns), measured when outbound message enters the gateway                                                                                              | 20190214-15:28:52.833883664 |
| 11    | ClOrdID                  | String            | 20  | From -2^63 to 2^63-1                                                                                                                                                                                                             | A   | Identifier of an Order assigned by the Client when submitting an order to the Exchange                                                                                          | 157                         |
| 48    | SecurityID               | String            | 10  | From 0 to 2^32-2                                                                                                                                                                                                                 | M   | Exchange defined ID of an instrument/contract                                                                                                                                   | 1110530                     |
| 22    | SecurityIDSource         | String            | 1   | 8 = Symbol Index                                                                                                                                                                                                                 | M   | Type of the SecurityID. Always set to 8                                                                                                                                         | 8                           |
| 20020 | EMM                      | Int               | 2   | 1 = Cash and Derivative Central Order Book (COB)<br>8 = ETF MTF - NAV Central Order Book                                                                                                                                         | C   | Exchange Market Mechanism                                                                                                                                                       | 1                           |
| 37    | OrderID                  | String            | 20  | From 0 to 2^64-2                                                                                                                                                                                                                 | M   | Numerical order identifier assigned by ME                                                                                                                                       | 94856                       |
| 39    | OrdStatus                | Char              | 1   | I = Order Status                                                                                                                                                                                                                 | M   | Order status                                                                                                                                                                    | I                           |
| 21004 | OrderPriority            | Int               | 20  | From 0 to 2^64-1                                                                                                                                                                                                                 | C   | Rank / priority of an order. Order with lowest value in OrderPriority has the highest priority. Value that can be used to reconcile orders between private and public messages. | 682                         |
| 20052 | DarkExecutionInstruction | MultipleCharValue | 11  | First Position = Dark Indicator (0: No ; 1: Yes)<br>Fourth Position = Sweep Order Indicator (0: No ; 1: Yes)<br>Fifth Position = Minimum Quantity Type (0: MAQ ; 1: MES)<br>Sixth Position = Dark STP Indicator (0: No ; 1: Yes) | C   | <b>CASH ONLY</b><br>Field used as instruction for dark order handling.                                                                                                          | 000000                      |

| Tag   | Field Name               | Format | Len | Possible Values                                                                  | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                 | Value Example |
|-------|--------------------------|--------|-----|----------------------------------------------------------------------------------|-----|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 44    | Price                    | Price  | 20  | From -2^63 to 2^63-1                                                             | C   | Instrument price per quantity unit. Field populated for Limit, Iceberg (Cash) and Stop Limit (Cash) orders. Not provided for Market, Stop-market (Cash), Peg (Cash) and MTL orders. | 205           |
| 38    | OrderQty                 | Qty    | 20  | From 0 to 2^64-1                                                                 | C   | Total order quantity, per quantity unit                                                                                                                                             | 500           |
| 151   | LeavesQty                | Qty    | 20  | From -1 to 2^64-2                                                                | M   | Indicates the remaining quantity of an order (quantity open for further execution)                                                                                                  | 500           |
| 17    | ExecID                   | String | 10  | From 0 to 2^32-2                                                                 | M   | Set to NA for non-trade related messages                                                                                                                                            | NA            |
| 150   | ExecType                 | Char   | 1   | k = Ownership Request Ack                                                        | M   | Describes the specific type of ExecutionReport (8) message while OrdStatus (39) always identifies the current order status (e.g. Partially Filled).                                 | k             |
| 99    | StopPx                   | Price  | 20  | From -2^63+1 to 2^63-1                                                           | C   | <b>CASH ONLY</b><br>Stop Trigger Price / Mandatory for Stop orders                                                                                                                  |               |
| 20004 | UndisclosedPrice         | Price  | 20  |                                                                                  | F   | <b>CASH ONLY</b><br>Future Use                                                                                                                                                      |               |
| 1138  | DisplayQty               | Qty    | 20  | From 0 to 2^64-1                                                                 | C   | Maximum quantity shown to market participants (for Iceberg Order only)                                                                                                              |               |
| 20175 | TriggeredStopTimeInForce | Char   | 1   | 0 = Day<br>1 = Good Till Cancel<br>3 = Immediate or Cancel<br>6 = Good till Date | C   | Specifies the maximum validity of an triggered stop order. On triggering of a Stop order the value in this field is populated in the field TimeInForce (59).                        |               |
| 131   | QuoteReqID               | String | 20  | From 0 to 2^64-2                                                                 | C   | Numerical RFQ identifier assigned by the matching engine, unique per instrument and EMM.                                                                                            |               |
| 21037 | RFQAnswerIndicator       | Int    | 1   | 0 = No<br>1 = Yes                                                                | C   | <b>CASH ONLY</b><br>Indicates whether the message is, or not, a quote sent as an answer to a QuoteRequest (R) message.                                                              |               |
| 21038 | RFQConfirmationIndicator | Int    | 1   | 0 = No<br>1 = Yes                                                                | C   | <b>CASH ONLY</b><br>Indicates whether the message is, or not, an order sent as a confirmation of a QuoteRequest (R) message.                                                        |               |

| Tag   | Field Name           | Format     | Len | Possible Values                                                                           | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                | Value Example |
|-------|----------------------|------------|-----|-------------------------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 21800 | ConditionalOrderFlag | Int        | 1   | 0 = Firm (default)<br>1 = Conditional                                                     | C   | <b>CASH ONLY</b><br>Indicates if the order is a conditional or a firm order                                                                                                                                                                                                                                                                                                                                                        |               |
| 453   | NoPartyIDs           | NumInGroup | 1   | Always set to 1                                                                           | A   | Number of PartyID entries                                                                                                                                                                                                                                                                                                                                                                                                          | 1             |
| 448   | PartyID              | String     | 11  | Alphanumeric                                                                              | A   | In this case provides the <b>ExecutionWithinFirmShortCode</b>                                                                                                                                                                                                                                                                                                                                                                      | 9514          |
| 447   | PartyIDSource        | Char       | 1   | P = Short code identifier                                                                 | A   | Source of PartyID value                                                                                                                                                                                                                                                                                                                                                                                                            | P             |
| 452   | PartyRole            | Int        | 3   | 3 = Client ID<br>12 = Executing Trader<br>999 = Not Applicable                            | A   | Identifies the type or role of the PartyID (448) specified.<br><br>For Execution with Firm short code in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 999 (Not Applicable);</li> <li>were received in FIX protocol, the value will be set to 3 (Client ID) or 12 (Executing Trader)</li> </ul>                    | 12            |
| 2376  | PartyRoleQualifier   | Int        | 2   | 22 = Algorithm<br>23 = Firm or legal entity<br>24 = Natural person<br>99 = Not Applicable | C   | Used to further qualify the value of PartyRole (452)<br><br>For ExecutionwithinFirmshortcode in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol, the value will be set to 22 (Algorithm) or 23 (Firm or Legal Entity) or 24 (Natural Person);</li> </ul> | 23            |
| 1724  | OrderOrigination     | Int        | 1   | 5 = Order received from a direct access or sponsored access customer                      | C   | Identifies the origin of the order                                                                                                                                                                                                                                                                                                                                                                                                 |               |
| 2593  | NoOrderAttributes    | NumInGroup | 1   | If provided, from 1 to 2                                                                  | C   | Number of order attribute entries                                                                                                                                                                                                                                                                                                                                                                                                  |               |

| Tag   | Field Name          | Format            | Len | Possible Values                                                                                                                                                                                                        | M/C | Short Description, Compatibility Notes & Conditions                                                                                                   | Value Example |
|-------|---------------------|-------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|-------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 2594  | OrderAttributeType  | Int               | 1   | 0 = Aggregated order<br>1 = Pending allocation<br>3 = Risk reduction order                                                                                                                                             | C   | Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order                                                              |               |
| 2595  | OrderAttributeValue | String            | 1   | Y = Yes                                                                                                                                                                                                                | C   | Always set to Yes if OrderAttributeType (2594) if provided                                                                                            |               |
| 29    | LastCapacity        | Char              | 1   | 7 = Dealing on own account (DEAL)<br>8 = Matched principal (MTCH)<br>9 = Any other capacity (AOTC)                                                                                                                     | A   | Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.                            | 7             |
| 110   | MinQty              | Qty               | 20  | Value '0' by default and depending to a minimum value for the given instrument and/or market type                                                                                                                      | C   | Minimum quantity to be executed upon order entry (else the order is rejected).                                                                        |               |
| 21013 | AckPhase            | Char              | 1   | 1 = Continuous Trading Phase<br>2 = Call Phase<br>3 = Halt Phase<br>5 = Trading At Last Phase<br>6 = Reserved<br>7 = Suspended<br>8 = Random Uncrossing Phase                                                          | A   | Indicates the trading phase during which the Matching Engine has received the order<br><br>Values 5 and 8 apply only for Cash markets                 | 1             |
| 21014 | AckQualifiers       | MultipleCharValue | 15  | 0 = Dark Indicator<br>1 = Queue Indicator<br>2 = Request with Client Order ID<br>3 = Use of Cross Partition<br>4 = Internal1<br>5 = Internal2<br>6 = Execution Upon Entry flag Enabled<br>7 = Executed Upon Entry flag | A   | Field used to provide additional information on the corresponding order.<br><br>For Derivatives positions 0 is not applicable and is always set to 0. | 0000000       |
| 21019 | OEPartitionID       | Int               | 5   | From 0 to 2^16-1                                                                                                                                                                                                       | A   | Identifies uniquely an OE Optiq partition by which the engine is reached.                                                                             | 10            |
| 21021 | LogicalAccessID     | Int               | 10  | From 0 to 2^32-1                                                                                                                                                                                                       | A   | Identifier of the Logical Access.                                                                                                                     | 9967          |

| Tag | Field Name | Format       | Len | Possible Values   | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | Value Example |
|-----|------------|--------------|-----|-------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 432 | ExpireDate | LocalMktDate | 8   | Date              | C   | <p>Provided for:</p> <ul style="list-style-type: none"> <li>- Orders submitted with TimeInForce (59) set to 6 = Good Till Date (GTD). Indicates the last day the order can trade ;</li> <li>- Orders submitted with TimeInForce (59) set to 1= Good Till Cancel (GTC). Indicates the last day the order can trade. Please note this information will <b>NOT</b> be provided for all events of the order <b><u>on the day of its submission</u></b>. Only in the <b><u>day after the submission</u></b> - if the order has not been fully matched or cancelled the day before – the ExpireDate (432) will be provided for <b><u>all events</u></b> (<i>order modification, order cancellation, partial or full execution, trade cancellation, refill of iceberg, trigger of stop, collar breach confirmation or as a result of an OrderMassStatusRequest (AF)</i>) communicated through the ExecutionReport (8) message.</li> </ul> |               |
| 14  | CumQty     | Qty          | 20  | From -1 to 2^64-2 | M   | Cumulated quantity (to be calculated with Quantity Decimals).                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | 0             |

| Tag | Field Name       | Format | Len | Possible Values                                                                                                                                                                                         | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | Value Example |
|-----|------------------|--------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 336 | TradingSessionID | String | 3   | 101 = Session 1<br>102 = Session 2<br>103 = Session 3<br>104 = Session 4<br>205 = Session 1 and Session 3<br>313 = Session 1, 3 and Session 4<br>123 = All Sessions, deprecated (no more used on Optiq) | C   | <p>Defines the validity time periods for Valid For Session orders.</p> <p>Sessions represent the following:</p> <ul style="list-style-type: none"> <li>■ Session 1 – Normal Trading Hours (Cash)</li> <li>■ Session 2 – Normal Trading Hours (Derivatives for future use)</li> <li>■ Session 3 – Extended Trading Hours (for Index Derivatives segment, corresponds to the extension 17.30 CET - 22.00 CET for future use – for Structured Products segment, corresponds to the first extension 18.30 CET - 20.00 CET)</li> <li>■ Session 4 – Second Extended Trading Hours (for Structured Products segment, corresponds to the second extension 20.00 CET to 22.00 CET)</li> </ul> <p><b>For Cash:</b></p> <ul style="list-style-type: none"> <li>- <b>Except Structured Products:</b> Only 101 = Session 1 is valid</li> <li>- <b>For Structured Products:</b> 101 = Session 1, 205 = Session 1 + Session 3, 313 = Session 1, 3 and Session 4 are allowed;</li> </ul> <p><b>For Derivatives:</b></p> <ul style="list-style-type: none"> <li>- The field is not provided</li> </ul> | 101           |
| 40  | OrdType          | Char   | 1   | 1 = Market<br>2 = Limit<br>3 = Stop-Market / Stop-Market on quote<br>4 = Stop limit / Stop on quote limit<br>K = Market to limit<br>P = Peg<br>T = Average Price<br>X = Iceberg                         | A   | <p>Type of Order</p> <p>Values , K, P, T and X are only for Cash Markets</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | 2             |

| Tag  | Field Name          | Format     | Len | Possible Values                                                                                                                                                                                                         | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                | Value Example |
|------|---------------------|------------|-----|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 59   | TimeInForce         | Char       | 1   | 0 = Day<br>1 = Good Till Cancel (GTC)<br>3 = Immediate or Cancel (IOC)<br>4 = Fill or Kill (FOK)<br>6 = Good till Date (GTD)<br>7 = At the Close<br><i>A = Good for Time (GTT)</i><br><i>B = Good for auction (GFA)</i> | A   | Specifies the maximum validity of an order.<br><br>Values 7 and B are only for Cash Markets.                                                                                                                                                                                       | 0             |
| 552  | NoSides             | NumInGroup | 1   | From 1 to 2                                                                                                                                                                                                             | A   | Number of sides.                                                                                                                                                                                                                                                                   | 1             |
| 54   | Side                | Char       | 1   | 1 = Buy<br>2 = Sell                                                                                                                                                                                                     | A   | Indicates the side of the order.                                                                                                                                                                                                                                                   | 1             |
| 577  | ClearingInstruction | Int        | 4   | 0 = Process normally (formerly Systematic posting)<br>8 = Manual mode<br>9 = Automatic posting mode<br>10 = Automatic give-up mode                                                                                      | C   | Clearing Instruction<br><br>Populated in Drop Copy only if provided on order entry by the client.                                                                                                                                                                                  | 0             |
| 58   | Text                | String     | 18  | Alphanumeric                                                                                                                                                                                                            | O   | Free Text is manually entered by the trader issuing the order.<br><br>Populated in Drop Copy only if provided on order entry by the client.                                                                                                                                        | Free Text     |
| 1    | Account             | String     | 12  | Alphanumeric                                                                                                                                                                                                            | C   | Account Number. Client account number identifying the investor's account.<br><br>Populated in Drop Copy only if provided on order entry by the client.                                                                                                                             | 957856        |
| 6399 | AccountCode         | Int        | 1   | 1 = Client<br>2 = House<br>4 = RO<br>5 = Assigned Broker<br>6 = Liquidity Provider<br>7 = Related Party<br>8 = Structured Product Market Maker<br>14 = Omega Client<br>15 = Ceres Client                                | A   | Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.<br><br>Values 4, 5, 7, and 8 are only for Cash Markets<br>Values 14 and 15 are only for Derivatives Markets | 2             |

| Tag   | Field Name          | Format            | Len | Possible Values                                                                                                                              | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                              | Value Example  |
|-------|---------------------|-------------------|-----|----------------------------------------------------------------------------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------|
| 20021 | LPRole              | Int               | 1   | 1 = Liquidity Provider or Market Maker<br>3 = Retail Liquidity Provider [C]<br>12 = RFQ Liquidity Provider [C]                               | C   | Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode is equal to "Liquidity Provider".<br><br>Only value 1 is applicable for the Derivatives Markets.                                                                                                                                                                          |                |
| 9941  | TechnicalOrdType    | Char              | 1   | 1 = Index trading arbitrage<br>2 = Portfolio strategy<br>3 = Unwind order<br>4 = Other orders (default)<br>5 = Cross margining               | C   | Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system.                                                                                                                                                                                                                                                  |                |
| 7443  | PostingAction       | MultipleCharValue | 19  | 0 = Field Actively Used<br>1 = Leg 1<br>2 = Leg 2<br>3 = Leg 3<br>4 = Leg 4<br>5 = Leg 5<br>6 = Leg 6<br>7 = Leg 7<br>8 = Leg 8<br>9 = Leg 9 | O   | Posting action code (Open/Close) for the order.<br><br>Populated in Drop Copy only if provided on order entry by the client.<br><br>Only positions 0 and 1 apply for the Cash markets                                                                                                                                                                            | 000000<br>0000 |
| 21804 | LongClientID        | String            | 16  | Alphanumeric                                                                                                                                 | O   | Field used to identify the Client (investor), or trader's reference / posting order number for a pre-posting, entered as a free text used for clearing purposes. This field is part of the clearing aggregate for Derivatives.<br>For Cash Markets this field is ignored except for IPO for which this field is used to provide the information of the tax code. | Long Client ID |
| 539   | NoNestedPartyIDs    | NumInGroup        | 1   | From 1 to 5                                                                                                                                  | C   | Number of NestedPartyID entries.                                                                                                                                                                                                                                                                                                                                 | 5              |
| 524   | NestedPartyID       | String            | 11  | Alphanumeric                                                                                                                                 | C   | This use of the repeating group is to provide <b>InvestmentDecisionwithinShortCode</b>                                                                                                                                                                                                                                                                           | 66558          |
| 525   | NestedPartyIDSource | Char              | 1   | P = Short code identifier                                                                                                                    | C   | Source of NestedPartyID value.                                                                                                                                                                                                                                                                                                                                   | P              |
| 538   | NestedPartyRole     | Int               | 3   | 122 = Investment decision maker                                                                                                              | C   | Identifies the type of role of the NestedPartyID (524) specified.                                                                                                                                                                                                                                                                                                | 122            |

| Tag  | Field Name               | Format | Len | Possible Values                                                         | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                    | Value Example |
|------|--------------------------|--------|-----|-------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 2384 | NestedPartyRoleQualifier | Int    | 2   | 22 = Algorithm<br>24 = Natural person<br>99 = Not Applicable            | C   | Used to further qualify the value of NestedPartyRole (538).<br><br>For Investment Decision within short code in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol the value will be set to 22 (Algorithm) or 24 (Natural Person);</li> </ul>   | 23            |
| 524  | NestedPartyID            | String | 11  | Alphanumeric                                                            | C   | This use of the repeating group is to provide <b>ClientIdentificationShortCode</b>                                                                                                                                                                                                                                                                                                                                     | 95            |
| 525  | NestedPartyIDSource      | Char   | 1   | P = Short code identifier                                               | C   | Source of NestedPartyID value                                                                                                                                                                                                                                                                                                                                                                                          | P             |
| 538  | NestedPartyRole          | Int    | 3   | 3 = Client ID                                                           | C   | Identifies the type or role of the NestedPartyID (524) specified                                                                                                                                                                                                                                                                                                                                                       | 3             |
| 2384 | NestedPartyRoleQualifier | Int    | 2   | 23 = Firm or legal entity<br>24 = Natural person<br>99 = Not Applicable | C   | Used to further qualify the value of NestedPartyRole (538).<br><br>For ClientIdentificationShortCode in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol the value will be set to 23 (Firm or Legal Entity) or 24 (Natural person)</li> </ul> | 23            |
| 524  | NestedPartyID            | String | 11  | Alphanumeric                                                            | C   | This use of the repeating group is to provide <b>NonExecutionBrokerShortCode</b>                                                                                                                                                                                                                                                                                                                                       | 300           |
| 525  | NestedPartyIDSource      | Char   | 1   | P = Short code identifier                                               | C   | Source of NestedPartyID value. Populated only if provided in the original order message                                                                                                                                                                                                                                                                                                                                | P             |

| Tag  | Field Name               | Format | Len | Possible Values                                  | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                               | Value Example |
|------|--------------------------|--------|-----|--------------------------------------------------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 538  | NestedPartyRole          | Int    | 3   | 26 = Correspondent Broker                        | C   | Identifies the type or role of the NestedPartyID (524) specified. Populated only if provided in the original order message                                                                                                                                                                                                                                                                                                                        | 26            |
| 2384 | NestedPartyRoleQualifier | Int    | 2   | 23 = Firm or legal entity<br>99 = Not Applicable | C   | Used to further qualify the value of NestedPartyRole (538). Populated only if provided in the original order message. For NonExecutionBrokerShortCode in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol the value will be set to 23 (Firm or Legal Entity);</li> </ul> | 23            |
| 524  | NestedPartyID            | String | 11  | Alphanumeric                                     | C   | This use of the repeating group is to provide <b>Clearing Firm ID</b>                                                                                                                                                                                                                                                                                                                                                                             | 9995          |
| 525  | NestedPartyIDSource      | Char   | 1   | D = Proprietary / Custom code                    | C   | Source of NestedPartyID value.                                                                                                                                                                                                                                                                                                                                                                                                                    | D             |
| 538  | NestedPartyRole          | Int    | 3   | 4 = Clearing Firm                                | C   | Identifies the type or role of the NestedPartyID (524) specified.                                                                                                                                                                                                                                                                                                                                                                                 | 4             |
| 524  | NestedPartyID            | String | 11  | Alphanumeric                                     | C   | <b>CASH ONLY</b><br>This use of the repeating group is to provide <b>Client ID</b> provided in scope of the clearing data. This combination of fields is used for Cash markets only. For the Derivatives markets equivalent data is provided via LongClientID (21804) field.                                                                                                                                                                      | 1581          |
| 525  | NestedPartyIDSource      | Char   | 1   | D = Proprietary / Custom code                    | C   | Source of NestedPartyID value.                                                                                                                                                                                                                                                                                                                                                                                                                    | D             |
| 538  | NestedPartyRole          | Int    | 3   | 3 = Client ID                                    | C   | Identifies the type or role of the NestedPartyID (524) specified.                                                                                                                                                                                                                                                                                                                                                                                 | 3             |

| Tag   | Field Name                     | Format       | Len | Possible Values                                                                                                                              | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                          | Value Example |
|-------|--------------------------------|--------------|-----|----------------------------------------------------------------------------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 2384  | NestedPartyRoleQualifier       | Int          | 2   | 23 = Firm or legal entity<br>99 = Not Applicable                                                                                             | C   | Used to further qualify the value of NestedPartyRole (538).<br><br>For Client ID in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol the value will be set to 23 (Firm or Legal Entity);</li> </ul> | 23            |
| 126   | ExpireTime                     | UTCTimestamp | 27  | Date & Time                                                                                                                                  | C   | <b>CASH ONLY</b><br>For Future Use<br>Time of order expiration for validity type GTT                                                                                                                                                                                                                                                                                         |               |
| 21015 | STPAggressorIndicator          | Int          | 1   | 0 = Cancel resting order [C]<br>1 = Cancel incoming order [C]<br>2 = Cancel both orders<br>9 = Disable STP [C]                               | C   | Field used as instruction for order handling. (STP is not applicable for Dark Orders)                                                                                                                                                                                                                                                                                        |               |
| 21016 | DisclosedQtyRandIndicator      | Int          | 1   | 0 = No<br>1 = Yes                                                                                                                            | C   | <b>CASH ONLY</b><br>Indicates whether the client requests or not a randomization for the disclosed quantity of his iceberg order.                                                                                                                                                                                                                                            |               |
| 21018 | CancelOnDisconnectionIndicator | Int          | 1   | 0 = Per Default Configuration<br>1 = Order not in the scope of Cancel On Disconnect                                                          | A   | Indicates if order is in scope of the Cancel On Disconnect mechanism or is persisted                                                                                                                                                                                                                                                                                         | 1             |
| 1094  | PegPriceType                   | Int          | 1   | 2 = Mid-price peg (midprice of inside quote) [C]<br>4 = Market peg [C]<br>5 = Primary peg (primary market - buy at bid or sell at offer) [C] | O   | <b>CASH ONLY</b><br>Defines the type of the peg order.                                                                                                                                                                                                                                                                                                                       |               |
| 211   | PegOffsetValue                 | Int          | 3   | From -128 to 127                                                                                                                             | C   | <b>CASH ONLY</b><br>Tick offset for a pegged order.                                                                                                                                                                                                                                                                                                                          |               |
|       | Message Trailer                |              |     |                                                                                                                                              | M   |                                                                                                                                                                                                                                                                                                                                                                              |               |

### 3.3.4 Cancellation of an Order

#### Message: ExecutionReport (8)

Sample values provided in this example represent a message sent for cancellation of a Limit order with Day validity on instrument with Symbol Index 1110530 in Central order book.

| Tag   | Field Name               | Format       | Len | Possible Values                             | M/C      | Short Description, Compatibility Notes & Conditions                                                                               | Value Example               |
|-------|--------------------------|--------------|-----|---------------------------------------------|----------|-----------------------------------------------------------------------------------------------------------------------------------|-----------------------------|
|       | <b>Message Header</b>    |              |     |                                             | <b>M</b> |                                                                                                                                   |                             |
| 21005 | ClientMessageSendingTime | UTCTimestamp | 27  | Timestamp                                   | C        | Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange.                  | 20190214-15:30:01.462743346 |
| 5979  | OEGINFromMember          | UTCTimestamp | 27  | Timestamp                                   | C        | Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway                                 | 20190214-15:28:52.833883664 |
| 7764  | OEGOUTToME               | UTCTimestamp | 27  | Timestamp                                   | C        | Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway                                                  | 20190214-15:28:52.834193232 |
| 21002 | BookINTime               | UTCTimestamp | 27  | Timestamp                                   | A        | Time of order cancellation by the ME                                                                                              | 20180312085930000011000     |
| 21003 | BookOUTTime              | UTCTimestamp | 27  | Timestamp                                   | C        | Matching Engine OUT time (in ns), when message leaves the Matching Engine (ME)                                                    | 20190214-15:28:52.840568733 |
| 7765  | OEGINFromME              | UTCTimestamp | 27  | Timestamp                                   | C        | Gateway IN time from ME (in ns), measured when outbound message enters the gateway                                                | 20190214-15:28:52.833883664 |
| 11    | ClOrdID                  | String       | 20  | From -2 <sup>63</sup> to 2 <sup>63</sup> -1 | A        | Identifier of an Order Cancellation message assigned by the Client when submitting the Order Cancellation message to the Exchange | 89                          |
| 41    | OrigClOrdID              | String       | 20  | From -2 <sup>63</sup> to 2 <sup>63</sup> -1 | A        | Client order ID of the original order that client is requesting to cancel                                                         | 35                          |
| 48    | SecurityID               | String       | 10  | From 0 to 2 <sup>32</sup> -2                | M        | Exchange defined ID of an instrument/contract                                                                                     | 1110530                     |
| 22    | SecurityIDSource         | String       | 1   | 8 = Symbol Index                            | M        | Type of the SecurityID. Always set to 8                                                                                           | 8                           |

| Tag   | Field Name               | Format            | Len | Possible Values                                                                                                                                                                                                                  | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                 | Value Example |
|-------|--------------------------|-------------------|-----|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 20020 | EMM                      | Int               | 2   | 1 = Cash and Derivative Central Order Book (COB)<br>7 = Derivatives On Exchange Off book<br>8 = ETF MTF - NAV Central Order Book                                                                                                 | C   | Exchange Market Mechanism                                                                                                                                                           | 1             |
| 37    | OrderID                  | String            | 20  | From 0 to 2^64-2                                                                                                                                                                                                                 | M   | Numerical order identifier assigned by ME                                                                                                                                           | 598           |
| 39    | OrdStatus                | Char              | 1   | 3 = Done for Day<br>4 = Cancelled<br>C = Expired                                                                                                                                                                                 | M   | Order status                                                                                                                                                                        | 4             |
| 21004 | OrderPriority            | Int               | 20  | From 0 to 2^64-1                                                                                                                                                                                                                 | C   | Rank / priority of an order. Order with lowest value in OrderPriority has the highest priority. Value that can be used to reconcile orders between private and public messages.     | 27            |
| 20052 | DarkExecutionInstruction | MultipleCharValue | 11  | First Position = Dark Indicator (0: No ; 1: Yes)<br>Fourth Position = Sweep Order Indicator (0: No ; 1: Yes)<br>Fifth Position = Minimum Quantity Type (0: MAQ ; 1: MES)<br>Sixth Position = Dark STP Indicator (0: No ; 1: Yes) | C   | <b>CASH ONLY</b><br>Field used as instruction for dark order handling.                                                                                                              | 000000        |
| 44    | Price                    | Price             | 20  | From -2^63 to 2^63-1                                                                                                                                                                                                             | C   | Instrument price per quantity unit. Field populated for Limit, Iceberg (Cash) and Stop Limit (Cash) orders. Not provided for Market, Stop-market (Cash), Peg (Cash) and MTL orders. | 56            |
| 38    | OrderQty                 | Qty               | 20  | From 0 to 2^64-1                                                                                                                                                                                                                 | C   | Total order quantity, per quantity unit                                                                                                                                             | 10            |
| 151   | LeavesQty                | Qty               | 20  | From -1 to 2^64-2                                                                                                                                                                                                                | M   | Indicates the remaining quantity of an order (quantity open for further execution)                                                                                                  | 10            |
| 17    | ExecID                   | String            | 10  | From 0 to 2^32-2                                                                                                                                                                                                                 | M   | Set to NA for non-trade related messages                                                                                                                                            | NA            |

| Tag   | Field Name               | Format | Len | Possible Values                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | M/C | Short Description, Compatibility Notes & Conditions                                                                                                          | Value Example |
|-------|--------------------------|--------|-----|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|--------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 150   | ExecType                 | Char   | 1   | 3 = Done for Day<br>4 = Cancelled<br>a = Cancelled by STP<br>b = Order Cancelled due to Cancel On Disconnect Mechanism<br>n = Order Cancelled due to a potential trade outside FSP limits<br>u = Order cancelled due to Market Maker Protection<br>v = Order cancelled by clearing risk manager<br>w = Order Cancelled due to Trade Price Validation<br>C = Expired<br>O = Eliminated by corporate event<br>P = Cancelled by Member Risk Manager<br>U = Order Cancelled by Market Operations<br>V = Cancelled due to a Kill command<br>X = Remaining quantity killed (IOC)<br>Y = Beginning of PAKO Period<br>* = Cancelled due to Breach of MEP set by a clearing risk manager<br># = Cancelled due to Breach of MEP set by a member risk manager | M   | Describes the specific type of ExecutionReport (8) message while OrdStatus (39) always identifies the current order status (e.g. Partially Filled).          | 4             |
| 99    | StopPx                   | Price  | 20  | From -2^63+1 to 2^63-1                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | C   | <b>CASH ONLY</b><br>Stop Trigger Price / Mandatory for Stop orders                                                                                           |               |
| 20004 | UndisclosedPrice         | Price  | 20  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | F   | <b>CASH ONLY</b><br><i>Future Use</i>                                                                                                                        |               |
| 1138  | DisplayQty               | Qty    | 20  | From 0 to 2^64-1                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | C   | Maximum quantity shown to market participants (for Iceberg Order only)                                                                                       |               |
| 20175 | TriggeredStopTimeInForce | Char   | 1   | 0 = Day<br>1 = Good Till Cancel<br>3 = Immediate or Cancel<br>6 = Good till Date                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | C   | Specifies the maximum validity of an triggered stop order. On triggering of a Stop order the value in this field is populated in the field TimeInForce (59). |               |

| Tag   | Field Name               | Format     | Len | Possible Values                                                | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                           | Value Example |
|-------|--------------------------|------------|-----|----------------------------------------------------------------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 131   | QuoteReqID               | String     | 20  | From 0 to 2^64-2                                               | C   | Numerical RFQ identifier assigned by the matching engine, unique per instrument and EMM.                                                                                                                                                                                                                                                                                                                      |               |
| 21037 | RFQAnswerIndicator       | Int        | 1   | 0 = No<br>1 = Yes                                              | C   | <b>CASH ONLY</b><br>Indicates whether the message is, or not, a quote sent as an answer to a QuoteRequest (R) message.                                                                                                                                                                                                                                                                                        |               |
| 21038 | RFQConfirmationIndicator | Int        | 1   | 0 = No<br>1 = Yes                                              | C   | <b>CASH ONLY</b><br>Indicates whether the message is, or not, an order sent as a confirmation of a QuoteRequest (R) message.                                                                                                                                                                                                                                                                                  |               |
| 21800 | ConditionalOrderFlag     | Int        | 1   | 0 = Firm (default)<br>1 = Conditional                          | C   | <b>CASH ONLY</b><br>Indicates if the order is a conditional or a firm order                                                                                                                                                                                                                                                                                                                                   |               |
| 453   | NoPartyIDs               | NumInGroup | 1   | Always set to 1                                                | A   | Number of PartyID entries                                                                                                                                                                                                                                                                                                                                                                                     | 1             |
| 448   | PartyID                  | String     | 11  | Alphanumeric                                                   | A   | In this case provides the <b>ExecutionWithinFirmShortCode</b>                                                                                                                                                                                                                                                                                                                                                 | 9756          |
| 447   | PartyIDSource            | Char       | 1   | P = Short code identifier                                      | A   | Source of PartyID value                                                                                                                                                                                                                                                                                                                                                                                       | P             |
| 452   | PartyRole                | Int        | 3   | 3 = Client ID<br>12 = Executing Trader<br>999 = Not Applicable | A   | Identifies the type or role of the PartyID (448) specified.<br><br>For ExecutionwithinFirmshortcode in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 999 (Not Applicable);</li> <li>were received in FIX protocol, the value will be set to 3 (Client ID) or 12 (Executing Trader)</li> </ul> | 12            |

| Tag   | Field Name          | Format     | Len | Possible Values                                                                                                                                               | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                | Value Example |
|-------|---------------------|------------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 2376  | PartyRoleQualifier  | Int        | 2   | 22 = Algorithm<br>23 = Firm or legal entity<br>24 = Natural person<br>99 = Not Applicable                                                                     | C   | Used to further qualify the value of PartyRole (452)<br><br>For ExecutionwithinFirmshortcode in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol, the value will be set to 22 (Algorithm) or 23 (Firm or Legal Entity) or 24 (Natural Person);</li> </ul> | 23            |
| 1724  | OrderOrigination    | Int        | 1   | 5 = Order received from a direct access or sponsored access customer                                                                                          | C   | Identifies the origin of the order                                                                                                                                                                                                                                                                                                                                                                                                 | 5             |
| 2593  | NoOrderAttributes   | NumInGroup | 1   | If provided, from 1 to 2                                                                                                                                      | C   | Number of order attribute entries                                                                                                                                                                                                                                                                                                                                                                                                  |               |
| 2594  | OrderAttributeType  | Int        | 1   | 0 = Aggregated order<br>1 = Pending allocation<br>3 = Risk reduction order                                                                                    | C   | Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order                                                                                                                                                                                                                                                                                                                                           |               |
| 2595  | OrderAttributeValue | String     | 1   | Y = Yes                                                                                                                                                       | C   | Always set to Yes if OrderAttributeType (2594) if provided                                                                                                                                                                                                                                                                                                                                                                         |               |
| 29    | LastCapacity        | Char       | 1   | 7 = Dealing on own account (DEAL)<br>8 = Matched principal (MTCH)<br>9 = Any other capacity (AOTC)                                                            | A   | Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.                                                                                                                                                                                                                                                                                                         | 9             |
| 110   | MinQty              | Qty        | 20  | Value '0' by default and depending to a minimum value for the given instrument and/or market type                                                             | C   | Minimum quantity to be executed upon order entry (else the order is rejected).                                                                                                                                                                                                                                                                                                                                                     |               |
| 21013 | AckPhase            | Char       | 1   | 1 = Continuous Trading Phase<br>2 = Call Phase<br>3 = Halt Phase<br>5 = Trading At Last Phase<br>6 = Reserved<br>7 = Suspended<br>8 = Random Uncrossing Phase | A   | Indicates the trading phase during which the Matching Engine has received the order<br><br>Values 5 and 8 apply only for Cash markets                                                                                                                                                                                                                                                                                              | 1             |

| Tag   | Field Name      | Format            | Len | Possible Values                                                                                                                                                                                                        | M/C | Short Description, Compatibility Notes & Conditions                                                                                                   | Value Example |
|-------|-----------------|-------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|-------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 21014 | AckQualifiers   | MultipleCharValue | 15  | 0 = Dark Indicator<br>1 = Queue Indicator<br>2 = Request with Client Order ID<br>3 = Use of Cross Partition<br>4 = Internal1<br>5 = Internal2<br>6 = Execution Upon Entry flag Enabled<br>7 = Executed Upon Entry flag | A   | Field used to provide additional information on the corresponding order.<br><br>For Derivatives positions 0 is not applicable and is always set to 0. | 000000<br>00  |
| 21019 | OEPartitionID   | Int               | 5   | From 0 to 2 <sup>16</sup> -1                                                                                                                                                                                           | A   | Identifies uniquely an OE Optiq partition by which the engine is reached.                                                                             | 12            |
| 21021 | LogicalAccessID | Int               | 10  | From 0 to 2 <sup>32</sup> -1                                                                                                                                                                                           | A   | Identifier of the Logical Access.                                                                                                                     | 65537         |

| Tag | Field Name | Format       | Len | Possible Values   | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | Value Example |
|-----|------------|--------------|-----|-------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 432 | ExpireDate | LocalMktDate | 8   | Date              | C   | <p>Provided for:</p> <ul style="list-style-type: none"> <li>- Orders submitted with TimeInForce (59) set to 6 = Good Till Date (GTD). Indicates the last day the order can trade ;</li> <li>- Orders submitted with TimeInForce (59) set to 1= Good Till Cancel (GTC). Indicates the last day the order can trade. Please note this information will <b>NOT</b> be provided for all events of the order <b><u>on the day of its submission</u></b>. Only in the <b><u>day after the submission</u></b> - if the order has not been fully matched or cancelled the day before – the ExpireDate (432) will be provided for <b><u>all events</u></b> (<i>order modification, order cancellation, partial or full execution, trade cancellation, refill of iceberg, trigger of stop, collar breach confirmation or as a result of an OrderMassStatusRequest (AF)</i>) communicated through the ExecutionReport (8) message.</li> </ul> |               |
| 14  | CumQty     | Qty          | 20  | From -1 to 2^64-2 | M   | Cumulated quantity (to be calculated with Quantity Decimals).                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | 0             |

| Tag | Field Name       | Format | Len | Possible Values                                                                                                                                                                                         | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | Value Example |
|-----|------------------|--------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 336 | TradingSessionID | String | 3   | 101 = Session 1<br>102 = Session 2<br>103 = Session 3<br>104 = Session 4<br>205 = Session 1 and Session 3<br>313 = Session 1, 3 and Session 4<br>123 = All Sessions, deprecated (no more used on Optiq) | C   | <p>Defines the validity time periods for Valid For Session orders.</p> <p>Sessions represent the following:</p> <ul style="list-style-type: none"> <li>■ Session 1 – Normal Trading Hours (Cash)</li> <li>■ Session 2 – Normal Trading Hours (Derivatives for future use)</li> <li>■ Session 3 – Extended Trading Hours (for Index Derivatives segment, corresponds to the extension 17.30 CET - 22.00 CET for future use – for Structured Products segment, corresponds to the first extension 18.30 CET - 20.00 CET)</li> <li>■ Session 4 – Second Extended Trading Hours (for Structured Products segment, corresponds to the second extension 20.00 CET to 22.00 CET)</li> </ul> <p><b>For Cash:</b></p> <ul style="list-style-type: none"> <li>- <b>Except Structured Products:</b> Only 101 = Session 1 is valid</li> <li>- <b>For Structured Products:</b> 101 = Session 1, 205 = Session 1 + Session 3, 313 = Session 1, 3 and Session 4 are allowed;</li> </ul> <p><b>For Derivatives:</b></p> <ul style="list-style-type: none"> <li>- The field is not provided</li> </ul> | 101           |
| 40  | OrdType          | Char   | 1   | 1 = Market<br>2 = Limit<br>3 = Stop-Market / Stop-Market on quote<br>4 = Stop limit / Stop on quote limit<br>K = Market to limit<br>P = Peg<br>T = Average Price<br>X = Iceberg                         | C   | <p>Type of Order</p> <p>Values 3, 4, K, P, T and X are only for Cash Markets</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | 2             |

| Tag  | Field Name          | Format     | Len | Possible Values                                                                                                                                                                                                         | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                | Value Example |
|------|---------------------|------------|-----|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 59   | TimeInForce         | Char       | 1   | 0 = Day<br>1 = Good Till Cancel (GTC)<br>3 = Immediate or Cancel (IOC)<br>4 = Fill or Kill (FOK)<br>6 = Good till Date (GTD)<br>7 = At the Close<br><i>A = Good for Time (GTT)</i><br><i>B = Good for auction (GFA)</i> | A   | Specifies the maximum validity of an order.<br><br>Values 7 and B are only for Cash Markets.                                                                                                                                                                                       | 0             |
| 552  | NoSides             | NumInGroup | 1   | From 1 to 2                                                                                                                                                                                                             | A   | Number of sides.                                                                                                                                                                                                                                                                   | 1             |
| 54   | Side                | Char       | 1   | 1 = Buy<br>2 = Sell                                                                                                                                                                                                     | A   | Indicates the side of the order.                                                                                                                                                                                                                                                   | 1             |
| 577  | ClearingInstruction | Int        | 4   | 0 = Process normally (formerly Systematic posting)<br>8 = Manual mode<br>9 = Automatic posting mode<br>10 = Automatic give-up mode                                                                                      | C   | Clearing Instruction<br><br>Populated in Drop Copy only if provided on order entry by the client.                                                                                                                                                                                  | 10            |
| 58   | Text                | String     | 18  | Alphanumeric                                                                                                                                                                                                            | O   | Free Text is manually entered by the trader issuing the order.<br><br>Populated in Drop Copy only if provided on order entry by the client.                                                                                                                                        | Free Text     |
| 1    | Account             | String     | 12  | Alphanumeric                                                                                                                                                                                                            | C   | Account Number. Client account number identifying the investor's account.<br><br>Populated in Drop Copy only if provided on order entry by the client.                                                                                                                             | 19765         |
| 6399 | AccountCode         | Int        | 1   | 1 = Client<br>2 = House<br>4 = RO<br>5 = Assigned Broker<br>6 = Liquidity Provider<br>7 = Related Party<br>8 = Structured Product Market Maker<br>14 = Omega Client<br>15 = Ceres Client                                | A   | Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.<br><br>Values 4, 5, 7, and 8 are only for Cash Markets<br>Values 14 and 15 are only for Derivatives Markets | 1             |

| Tag   | Field Name          | Format            | Len | Possible Values                                                                                                                              | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                  | Value Example  |
|-------|---------------------|-------------------|-----|----------------------------------------------------------------------------------------------------------------------------------------------|-----|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------|
| 20021 | LPRole              | Int               | 1   | 1 = Liquidity Provider or Market Maker<br>3 = Retail Liquidity Provider [C]<br>12 = RFQ Liquidity Provider [C]                               | C   | Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode is equal to "Liquidity Provider".<br><br>Only value 1 is applicable for the Derivatives Markets.                                                                                                                                                                              |                |
| 9941  | TechnicalOrdType    | Char              | 1   | 1 = Index trading arbitrage<br>2 = Portfolio strategy<br>3 = Unwind order<br>4 = Other orders (default)<br>5 = Cross margining               | C   | Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system.                                                                                                                                                                                                                                                      |                |
| 7443  | PostingAction       | MultipleCharValue | 19  | 0 = Field Actively Used<br>1 = Leg 1<br>2 = Leg 2<br>3 = Leg 3<br>4 = Leg 4<br>5 = Leg 5<br>6 = Leg 6<br>7 = Leg 7<br>8 = Leg 8<br>9 = Leg 9 | O   | Posting action code (Open/Close) for the order.<br><br>Populated in Drop Copy only if provided on order entry by the client.<br><br>Only positions 0 and 1 apply for the Cash markets                                                                                                                                                                                | 000000<br>0000 |
| 21804 | LongClientID        | String            | 16  | Alphanumeric                                                                                                                                 | O   | Field used to identify the Client (investor), or trader's reference / posting order number for a pre-posting, entered as a free text used for clearing purposes. This field is part of the clearing aggregate for Derivatives.<br><br>For Cash Markets this field is ignored except for IPO for which this field is used to provide the information of the tax code. | Long Client ID |
| 539   | NoNestedPartyIDs    | NumInGroup        | 1   | From 1 to 3                                                                                                                                  | C   | Number of NestedPartyID entries.                                                                                                                                                                                                                                                                                                                                     | 3              |
| 524   | NestedPartyID       | String            | 11  | Alphanumeric                                                                                                                                 | C   | This use of the repeating group is to provide <b>ClientIdentificationShortCode</b>                                                                                                                                                                                                                                                                                   | 9976           |
| 525   | NestedPartyIDSource | Char              | 1   | P = Short code identifier                                                                                                                    | C   | Source of NestedPartyID value                                                                                                                                                                                                                                                                                                                                        | P              |
| 538   | NestedPartyRole     | Int               | 3   | 3 = Client ID                                                                                                                                | C   | Identifies the type or role of the NestedPartyID (524) specified                                                                                                                                                                                                                                                                                                     | 3              |

| Tag  | Field Name               | Format       | Len | Possible Values                                                         | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                    | Value Example |
|------|--------------------------|--------------|-----|-------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 2384 | NestedPartyRoleQualifier | Int          | 2   | 23 = Firm or legal entity<br>24 = Natural person<br>99 = Not Applicable | C   | Used to further qualify the value of NestedPartyRole (538).<br><br>For ClientIdentificationShortCode in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol the value will be set to 23 (Firm or Legal Entity) or 24 (Natural person)</li> </ul> | 23            |
| 524  | NestedPartyID            | String       | 11  | Alphanumeric                                                            | C   | This use of the repeating group is to provide <b>Clearing Firm ID</b>                                                                                                                                                                                                                                                                                                                                                  | 3674          |
| 525  | NestedPartyIDSource      | Char         | 1   | D = Proprietary / Custom code                                           | C   | Source of NestedPartyID value.                                                                                                                                                                                                                                                                                                                                                                                         | D             |
| 538  | NestedPartyRole          | Int          | 3   | 4 = Clearing Firm                                                       | C   | Identifies the type or role of the NestedPartyID (524) specified.                                                                                                                                                                                                                                                                                                                                                      | 4             |
| 524  | NestedPartyID            | String       | 11  | Alphanumeric                                                            | C   | <b>CASH ONLY</b><br>This use of the repeating group is to provide <b>Client ID</b> provided in scope of the clearing data. This combination of fields is used for Cash markets only. For the Derivatives markets equivalent data is provided via LongClientID (21804) field.                                                                                                                                           | 995887        |
| 525  | NestedPartyIDSource      | Char         | 1   | D = Proprietary / Custom code                                           | C   | Source of NestedPartyID value.                                                                                                                                                                                                                                                                                                                                                                                         | D             |
| 538  | NestedPartyRole          | Int          | 3   | 3 = Client ID                                                           | C   | Identifies the type or role of the NestedPartyID (524) specified.                                                                                                                                                                                                                                                                                                                                                      | 3             |
| 2384 | NestedPartyRoleQualifier | Int          | 2   | 23 = Firm or legal entity                                               | C   | Used to further qualify the value of NestedPartyRole (538).                                                                                                                                                                                                                                                                                                                                                            | 23            |
| 126  | ExpireTime               | UTCTimestamp | 27  | Date & Time                                                             | C   | <b>CASH ONLY</b><br>For Future Use<br>Time of order expiration for validity type GTT                                                                                                                                                                                                                                                                                                                                   |               |

| Tag   | Field Name                     | Format | Len | Possible Values                                                                                                                              | M/C | Short Description, Compatibility Notes & Conditions                                                                               | Value Example |
|-------|--------------------------------|--------|-----|----------------------------------------------------------------------------------------------------------------------------------------------|-----|-----------------------------------------------------------------------------------------------------------------------------------|---------------|
| 21015 | STPAggressorIndicator          | Int    | 1   | 0 = Cancel resting order [C]<br>1 = Cancel incoming order [C]<br>2 = Cancel both orders<br>9 = Disable STP [C]                               | C   | Field used as instruction for order handling. (STP is not applicable for Dark Orders)                                             |               |
| 21016 | DisclosedQtyRandIndicator      | Int    | 1   | 0 = No<br>1 = Yes                                                                                                                            | C   | <b>CASH ONLY</b><br>Indicates whether the client requests or not a randomization for the disclosed quantity of his iceberg order. |               |
| 21018 | CancelOnDisconnectionIndicator | Int    | 1   | 0 = Per Default Configuration<br>1 = Order not in the scope of Cancel On Disconnect                                                          | A   | Indicates if order is in scope of the Cancel On Disconnect mechanism or is persisted                                              | 0             |
| 1094  | PegPriceType                   | Int    | 1   | 2 = Mid-price peg (midprice of inside quote) [C]<br>4 = Market peg [C]<br>5 = Primary peg (primary market - buy at bid or sell at offer) [C] | O   | <b>CASH ONLY</b><br>Defines the type of the peg order.                                                                            |               |
| 211   | PegOffsetValue                 | Int    | 3   | From -128 to 127                                                                                                                             | C   | <b>CASH ONLY</b><br>Tick offset for a pegged order.                                                                               |               |
| 21807 | KillReason                     | Char   | 5   | Future Use                                                                                                                                   | C   | Future Use                                                                                                                        |               |
|       | Message Trailer                |        |     |                                                                                                                                              | M   |                                                                                                                                   |               |

### 3.3.5 Modification of an Order

#### Message: ExecutionReport (8)

Sample values provided in this example represent a modification of an existing Limit order with Day validity on instrument with Symbol Index 1110530 in Central order book.

| Tag   | Field Name               | Format       | Len | Possible Values      | M/C | Short Description, Compatibility Notes & Conditions                                                                               | Value Example               |
|-------|--------------------------|--------------|-----|----------------------|-----|-----------------------------------------------------------------------------------------------------------------------------------|-----------------------------|
|       | Message Header           |              |     |                      | M   |                                                                                                                                   |                             |
| 21005 | ClientMessageSendingTime | UTCTimestamp | 27  | Timestamp            | C   | Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange.                  | 20190214-15:30:01.462743346 |
| 5979  | OEGINFromMember          | UTCTimestamp | 27  | Timestamp            | C   | Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway                                 | 20190214-15:28:52.833883664 |
| 7764  | OEGOUTToME               | UTCTimestamp | 27  | Timestamp            | C   | Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway                                                  | 20190214-15:28:52.834193232 |
| 21002 | BookINTime               | UTCTimestamp | 27  | Timestamp            | A   | Time of order modification is processed by the ME                                                                                 | 20180312085930000011000     |
| 21003 | BookOUTTime              | UTCTimestamp | 27  | Timestamp            | C   | Matching Engine OUT time (in ns), when message leaves the Matching Engine (ME)                                                    | 20190214-15:28:52.840568733 |
| 7765  | OEGINFromME              | UTCTimestamp | 27  | Timestamp            | C   | Gateway IN time from ME (in ns), measured when outbound message enters the gateway                                                | 20190214-15:28:52.833883664 |
| 11    | ClOrdID                  | String       | 20  | From -2^63 to 2^63-1 | A   | Identifier of an Order Modification message assigned by the Client when submitting the order modification message to the Exchange | 25                          |
| 41    | OrigClOrdID              | String       | 20  | From -2^63 to 2^63-1 | A   | Client order ID of the original order that client is requesting to modify                                                         | 7                           |
| 48    | SecurityID               | String       | 10  | From 0 to 2^32-2     | M   | Exchange defined ID of an instrument/contract                                                                                     | 1110530                     |
| 22    | SecurityIDSource         | String       | 1   | 8 = Symbol Index     | M   | Type of the SecurityID. Always set to 8                                                                                           | 8                           |

| Tag   | Field Name               | Format            | Len | Possible Values                                                                                                                                                                                                                  | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                    | Value Example |
|-------|--------------------------|-------------------|-----|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 20020 | EMM                      | Int               | 2   | 1 = Cash and Derivative Central Order Book (COB)<br>8 = ETF MTF - NAV Central Order Book                                                                                                                                         | C   | Exchange Market Mechanism                                                                                                                                                              | 1             |
| 37    | OrderID                  | String            | 20  | From 0 to 2^64-2                                                                                                                                                                                                                 | M   | Numerical order identifier assigned by ME                                                                                                                                              | 15            |
| 39    | OrdStatus                | Char              | 1   | 5 = Replaced                                                                                                                                                                                                                     | M   | Order status                                                                                                                                                                           | 5             |
| 21004 | OrderPriority            | Int               | 20  | From 0 to 2^64-1                                                                                                                                                                                                                 | C   | Rank / priority of an order. Order with lowest value in OrderPriority has the highest priority. Value that can be used to reconcile orders between private and public messages.        | 57            |
| 20052 | DarkExecutionInstruction | MultipleCharValue | 11  | First Position = Dark Indicator (0: No ; 1: Yes)<br>Fourth Position = Sweep Order Indicator (0: No ; 1: Yes)<br>Fifth Position = Minimum Quantity Type (0: MAQ ; 1: MES)<br>Sixth Position = Dark STP Indicator (0: No ; 1: Yes) | C   | <b>CASH ONLY</b><br>Field used as instruction for dark order handling.                                                                                                                 | 0000          |
| 44    | Price                    | Price             | 20  | From -2^63 to 2^63-1                                                                                                                                                                                                             | C   | Instrument price per quantity unit.<br>Field populated for Limit, Iceberg (Cash) and Stop Limit (Cash) orders. Not provided for Market, Stop-market (Cash), Peg (Cash) and MTL orders. | 25            |
| 38    | OrderQty                 | Qty               | 20  | From 0 to 2^64-1                                                                                                                                                                                                                 | C   | Total order quantity, per quantity unit                                                                                                                                                | 150           |
| 151   | LeavesQty                | Qty               | 20  | From -1 to 2^64-2                                                                                                                                                                                                                | M   | Indicates the remaining quantity of an order (quantity open for further execution)                                                                                                     | 150           |
| 17    | ExecID                   | String            | 10  | From 0 to 2^32-2                                                                                                                                                                                                                 | M   | Set to NA for non-trade related messages                                                                                                                                               | NA            |
| 150   | ExecType                 | Char              | 1   | 5 = Replaced                                                                                                                                                                                                                     | M   | Describes the specific type of ExecutionReport (8) message while OrdStatus (39) always identifies the current order status (e.g. Partially Filled).                                    | 5             |
| 99    | StopPx                   | Price             | 20  | From -2^63+1 to 2^63-1                                                                                                                                                                                                           | C   | <b>CASH ONLY</b><br>Stop Trigger Price / Mandatory for Stop orders                                                                                                                     |               |
| 20004 | UndisclosedPrice         | Price             | 20  |                                                                                                                                                                                                                                  | F   | <b>CASH ONLY</b><br>Future Use                                                                                                                                                         |               |
| 1138  | DisplayQty               | Qty               | 20  | From 0 to 2^64-1                                                                                                                                                                                                                 | C   | <b>CASH ONLY</b><br>Maximum quantity shown to market participants (for Iceberg Order only)                                                                                             |               |

| Tag   | Field Name               | Format     | Len | Possible Values                                                                  | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                             | Value Example |
|-------|--------------------------|------------|-----|----------------------------------------------------------------------------------|-----|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 20175 | TriggeredStopTimeInForce | Char       | 1   | 0 = Day<br>1 = Good Till Cancel<br>3 = Immediate or Cancel<br>6 = Good till Date | C   | Specifies the maximum validity of an triggered stop order. On triggering of a Stop order the value in this field is populated in the field TimeInForce (59).                                                                                                                                                                                                                                                    |               |
| 131   | QuoteReqID               | String     | 20  | From 0 to 2^64-2                                                                 | C   | Numerical RFQ identifier assigned by the matching engine, unique per instrument and EMM.                                                                                                                                                                                                                                                                                                                        |               |
| 21037 | RFQAnswerIndicator       | Int        | 1   | 0 = No<br>1 = Yes                                                                | C   | <b>CASH ONLY</b><br>Indicates whether the message is, or not, a quote sent as an answer to a QuoteRequest (R) message.                                                                                                                                                                                                                                                                                          |               |
| 21038 | RFQConfirmationIndicator | Int        | 1   | 0 = No<br>1 = Yes                                                                | C   | <b>CASH ONLY</b><br>Indicates whether the message is, or not, an order sent as a confirmation of a QuoteRequest (R) message.                                                                                                                                                                                                                                                                                    |               |
| 21800 | ConditionalOrderFlag     | Int        | 1   | 0 = Firm (default)<br>1 = Conditional                                            | C   | <b>CASH ONLY</b><br>Indicates if the order is a conditional or a firm order                                                                                                                                                                                                                                                                                                                                     |               |
| 453   | NoPartyIDs               | NumInGroup | 1   | Always set to 1                                                                  | A   | Number of PartyID entries                                                                                                                                                                                                                                                                                                                                                                                       | 1             |
| 448   | PartyID                  | String     | 11  | Alphanumeric                                                                     | A   | In this case provides the <b>ExecutionWithinFirmShortCode</b>                                                                                                                                                                                                                                                                                                                                                   | 6786          |
| 447   | PartyIDSource            | Char       | 1   | P = Short code identifier                                                        | A   | Source of PartyID value                                                                                                                                                                                                                                                                                                                                                                                         | P             |
| 452   | PartyRole                | Int        | 3   | 3 = Client ID<br>12 = Executing Trader<br>999 = Not Applicable                   | A   | Identifies the type or role of the PartyID (448) specified.<br><br>For Execution with Firm short code in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 999 (Not Applicable);</li> <li>were received in FIX protocol, the value will be set to 3 (Client ID) or 12 (Executing Trader)</li> </ul> | 12            |

| Tag   | Field Name          | Format     | Len | Possible Values                                                                                                                                               | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                | Value Example |
|-------|---------------------|------------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 2376  | PartyRoleQualifier  | Int        | 2   | 22 = Algorithm<br>23 = Firm or legal entity<br>24 = Natural person<br>99 = Not Applicable                                                                     | C   | Used to further qualify the value of PartyRole (452)<br><br>For ExecutionwithinFirmshortcode in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol, the value will be set to 22 (Algorithm) or 23 (Firm or Legal Entity) or 24 (Natural Person);</li> </ul> | 23            |
| 1724  | OrderOrigination    | Int        | 1   | 5 = Order received from a direct access or sponsored access customer                                                                                          | C   | Identifies the origin of the order                                                                                                                                                                                                                                                                                                                                                                                                 |               |
| 2593  | NoOrderAttributes   | NumInGroup | 1   | If provided, from 1 to 2                                                                                                                                      | C   | Number of order attribute entries                                                                                                                                                                                                                                                                                                                                                                                                  |               |
| 2594  | OrderAttributeType  | Int        | 1   | 0 = Aggregated order<br>1 = Pending allocation<br>3 = Risk reduction order                                                                                    | C   | Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order                                                                                                                                                                                                                                                                                                                                           |               |
| 2595  | OrderAttributeValue | String     | 1   | Y = Yes                                                                                                                                                       | C   | Always set to Yes if OrderAttributeType (2594) if provided                                                                                                                                                                                                                                                                                                                                                                         |               |
| 29    | LastCapacity        | Char       | 1   | 7 = Dealing on own account (DEAL)<br>8 = Matched principal (MTCH)<br>9 = Any other capacity (AOTC)                                                            | A   | Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.                                                                                                                                                                                                                                                                                                         | 7             |
| 110   | MinQty              | Qty        | 20  | Value '0' by default and depending to a minimum value for the given instrument and/or market type                                                             | C   | Minimum quantity to be executed upon order entry (else the order is rejected).                                                                                                                                                                                                                                                                                                                                                     |               |
| 21013 | AckPhase            | Char       | 1   | 1 = Continuous Trading Phase<br>2 = Call Phase<br>3 = Halt Phase<br>5 = Trading At Last Phase<br>6 = Reserved<br>7 = Suspended<br>8 = Random Uncrossing Phase | A   | Indicates the trading phase during which the Matching Engine has received the order<br><br>Values 5 and 8 apply only for Cash markets                                                                                                                                                                                                                                                                                              | 1             |

| Tag   | Field Name      | Format            | Len | Possible Values                                                                                                                                                                                                        | M/C | Short Description, Compatibility Notes & Conditions                                                                                                   | Value Example |
|-------|-----------------|-------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|-------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 21014 | AckQualifiers   | MultipleCharValue | 15  | 0 = Dark Indicator<br>1 = Queue Indicator<br>2 = Request with Client Order ID<br>3 = Use of Cross Partition<br>4 = Internal1<br>5 = Internal2<br>6 = Execution Upon Entry flag Enabled<br>7 = Executed Upon Entry flag | A   | Field used to provide additional information on the corresponding order.<br><br>For Derivatives positions 0 is not applicable and is always set to 0. | 000000<br>00  |
| 21019 | OEPartitionID   | Int               | 5   | From 0 to 2 <sup>16</sup> -1                                                                                                                                                                                           | A   | Identifies uniquely an OE Optiq partition by which the engine is reached.                                                                             | 10            |
| 21021 | LogicalAccessID | Int               | 10  | From 0 to 2 <sup>32</sup> -1                                                                                                                                                                                           | A   | Identifier of the Logical Access.                                                                                                                     | 9702          |

| Tag | Field Name | Format       | Len | Possible Values   | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | Value Example |
|-----|------------|--------------|-----|-------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 432 | ExpireDate | LocalMktDate | 8   | Date              | C   | <p>Provided for:</p> <ul style="list-style-type: none"> <li>- Orders submitted with TimeInForce (59) set to 6 = Good Till Date (GTD). Indicates the last day the order can trade ;</li> <li>- Orders submitted with TimeInForce (59) set to 1= Good Till Cancel (GTC). Indicates the last day the order can trade. Please note this information will <b>NOT</b> be provided for all events of the order <b><u>on the day of its submission</u></b>. Only in the <b><u>day after the submission</u></b> - if the order has not been fully matched or cancelled the day before – the ExpireDate (432) will be provided for <b><u>all events</u></b> (<i>order modification, order cancellation, partial or full execution, trade cancellation, refill of iceberg, trigger of stop, collar breach confirmation or as a result of an OrderMassStatusRequest (AF)</i>) communicated through the ExecutionReport (8) message.</li> </ul> |               |
| 14  | CumQty     | Qty          | 20  | From -1 to 2^64-2 | M   | Cumulated quantity (to be calculated with Quantity Decimals).                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | 0             |

| Tag | Field Name       | Format | Len | Possible Values                                                                                                                                                                                         | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | Value Example |
|-----|------------------|--------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 336 | TradingSessionID | String | 3   | 101 = Session 1<br>102 = Session 2<br>103 = Session 3<br>104 = Session 4<br>205 = Session 1 and Session 3<br>313 = Session 1, 3 and Session 4<br>123 = All Sessions, deprecated (no more used on Optiq) | C   | <p>Defines the validity time periods for Valid For Session orders.</p> <p>Sessions represent the following:</p> <ul style="list-style-type: none"> <li>■ Session 1 – Normal Trading Hours (Cash)</li> <li>■ Session 2 – Normal Trading Hours (Derivatives for future use)</li> <li>■ Session 3 – Extended Trading Hours (for Index Derivatives segment, corresponds to the extension 17.30 CET - 22.00 CET for future use – for Structured Products segment, corresponds to the first extension 18.30 CET - 20.00 CET)</li> <li>■ Session 4 – Second Extended Trading Hours (for Structured Products segment, corresponds to the second extension 20.00 CET to 22.00 CET)</li> </ul> <p><b>For Cash:</b></p> <ul style="list-style-type: none"> <li>- <b>Except Structured Products:</b> Only 101 = Session 1 is valid</li> <li>- <b>For Structured Products:</b> 101 = Session 1, 205 = Session 1 + Session 3, 313 = Session 1, 3 and Session 4 are allowed;</li> </ul> <p><b>For Derivatives:</b></p> <ul style="list-style-type: none"> <li>- The field is not provided</li> </ul> | 101           |
| 40  | OrdType          | Char   | 1   | 1 = Market<br>2 = Limit<br>3 = Stop-Market / Stop-Market on quote<br>4 = Stop limit / Stop on quote limit<br>K = Market to limit<br>P = Peg<br>T = Average Price<br>X = Iceberg                         | A   | <p>Type of Order</p> <p>Values 3, 4, K, P, T and X are only for Cash Markets</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | 2             |

| Tag  | Field Name          | Format     | Len | Possible Values                                                                                                                                                                                                         | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                | Value Example |
|------|---------------------|------------|-----|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 59   | TimeInForce         | Char       | 1   | 0 = Day<br>1 = Good Till Cancel (GTC)<br>3 = Immediate or Cancel (IOC)<br>4 = Fill or Kill (FOK)<br>6 = Good till Date (GTD)<br>7 = At the Close<br><i>A = Good for Time (GTT)</i><br><i>B = Good for auction (GFA)</i> | A   | Specifies the maximum validity of an order.<br><br>Values 7 and B are only for Cash Markets.                                                                                                                                                                                       | 0             |
| 552  | NoSides             | NumInGroup | 1   | From 1 to 2                                                                                                                                                                                                             | A   | Number of sides.                                                                                                                                                                                                                                                                   | 1             |
| 54   | Side                | Char       | 1   | 1 = Buy<br>2 = Sell                                                                                                                                                                                                     | A   | Indicates the side of the order.                                                                                                                                                                                                                                                   | 1             |
| 577  | ClearingInstruction | Int        | 4   | 0 = Process normally (formerly Systematic posting)<br>8 = Manual mode<br>9 = Automatic posting mode<br>10 = Automatic give-up mode                                                                                      | C   | Clearing Instruction<br><br>Populated in Drop Copy only if provided on order entry by the client.                                                                                                                                                                                  | 0             |
| 58   | Text                | String     | 18  | Alphanumeric                                                                                                                                                                                                            | O   | Free Text is manually entered by the trader issuing the order.<br><br>Populated in Drop Copy only if provided on order entry by the client.                                                                                                                                        | Free Text     |
| 1    | Account             | String     | 12  | Alphanumeric                                                                                                                                                                                                            | C   | Account Number. Client account number identifying the investor's account.<br><br>Populated in Drop Copy only if provided on order entry by the client.                                                                                                                             |               |
| 6399 | AccountCode         | Int        | 1   | 1 = Client<br>2 = House<br>4 = RO<br>5 = Assigned Broker<br>6 = Liquidity Provider<br>7 = Related Party<br>8 = Structured Product Market Maker<br>14 = Omega Client<br>15 = Ceres Client                                | A   | Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.<br><br>Values 4, 5, 7, and 8 are only for Cash Markets<br>Values 14 and 15 are only for Derivatives Markets | 2             |

| Tag   | Field Name          | Format            | Len | Possible Values                                                                                                                              | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                              | Value Example  |
|-------|---------------------|-------------------|-----|----------------------------------------------------------------------------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------|
| 20021 | LPRole              | Int               | 1   | 1 = Liquidity Provider or Market Maker<br>3 = Retail Liquidity Provider [C]<br>12 = RFQ Liquidity Provider [C]                               | C   | Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode is equal to "Liquidity Provider".<br><br>Only value 1 is applicable for the Derivatives Markets.                                                                                                                                                                          |                |
| 9941  | TechnicalOrdType    | Char              | 1   | 1 = Index trading arbitrage<br>2 = Portfolio strategy<br>3 = Unwind order<br>4 = Other orders (default)<br>5 = Cross margining               | C   | Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system.                                                                                                                                                                                                                                                  |                |
| 7443  | PostingAction       | MultipleCharValue | 19  | 0 = Field Actively Used<br>1 = Leg 1<br>2 = Leg 2<br>3 = Leg 3<br>4 = Leg 4<br>5 = Leg 5<br>6 = Leg 6<br>7 = Leg 7<br>8 = Leg 8<br>9 = Leg 9 | O   | Posting action code (Open/Close) for the order.<br><br>Populated in Drop Copy only if provided on order entry by the client.<br><br>Only positions 0 and 1 apply for the Cash markets                                                                                                                                                                            | 000000<br>0000 |
| 21804 | LongClientID        | String            | 16  | Alphanumeric                                                                                                                                 | O   | Field used to identify the Client (investor), or trader's reference / posting order number for a pre-posting, entered as a free text used for clearing purposes. This field is part of the clearing aggregate for Derivatives.<br>For Cash Markets this field is ignored except for IPO for which this field is used to provide the information of the tax code. | Long Client ID |
| 539   | NoNestedPartyIDs    | NumInGroup        | 1   | From 1 to 5                                                                                                                                  | C   | Number of NestedPartyID entries                                                                                                                                                                                                                                                                                                                                  | 5              |
| 524   | NestedPartyID       | String            | 11  | Alphanumeric                                                                                                                                 | C   | This use of the repeating group is to provide <b>InvestmentDecisionwithinShortCode</b>                                                                                                                                                                                                                                                                           | 463            |
| 525   | NestedPartyIDSource | Char              | 1   | P = Short code identifier                                                                                                                    | C   | Source of NestedPartyID value.                                                                                                                                                                                                                                                                                                                                   | P              |
| 538   | NestedPartyRole     | Int               | 3   | 122 = Investment decision maker                                                                                                              | C   | Identifies the type of role of the NestedPartyID (524) specified.                                                                                                                                                                                                                                                                                                | 122            |

| Tag  | Field Name               | Format | Len | Possible Values                                                         | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                    | Value Example |
|------|--------------------------|--------|-----|-------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 2384 | NestedPartyRoleQualifier | Int    | 2   | 22 = Algorithm<br>24 = Natural person<br>99 = Not Applicable            | C   | Used to further qualify the value of NestedPartyRole (538).<br><br>For Investment Decision within short code in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol the value will be set to 22 (Algorithm) or 24 (Natural Person);</li> </ul>   | 23            |
| 524  | NestedPartyID            | String | 11  | Alphanumeric                                                            | C   | This use of the repeating group is to provide <b>ClientIdentificationShortCode</b>                                                                                                                                                                                                                                                                                                                                     | 463           |
| 525  | NestedPartyIDSource      | Char   | 1   | P = Short code identifier                                               | C   | Source of NestedPartyID value                                                                                                                                                                                                                                                                                                                                                                                          | P             |
| 538  | NestedPartyRole          | Int    | 3   | 3 = Client ID                                                           | C   | Identifies the type or role of the NestedPartyID (524) specified                                                                                                                                                                                                                                                                                                                                                       | 3             |
| 2384 | NestedPartyRoleQualifier | Int    | 2   | 23 = Firm or legal entity<br>24 = Natural person<br>99 = Not Applicable | C   | Used to further qualify the value of NestedPartyRole (538).<br><br>For ClientIdentificationShortCode in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol the value will be set to 23 (Firm or Legal Entity) or 24 (Natural person)</li> </ul> | 23            |
| 524  | NestedPartyID            | String | 11  | Alphanumeric                                                            | C   | This use of the repeating group is to provide <b>NonExecutionBrokerShortCode</b>                                                                                                                                                                                                                                                                                                                                       | 300           |
| 525  | NestedPartyIDSource      | Char   | 1   | P = Short code identifier                                               | C   | Source of NestedPartyID value. Populated only if provided in the original order message                                                                                                                                                                                                                                                                                                                                | P             |

| Tag  | Field Name               | Format | Len | Possible Values                                  | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                               | Value Example |
|------|--------------------------|--------|-----|--------------------------------------------------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 538  | NestedPartyRole          | Int    | 3   | 26 = Correspondent Broker                        | C   | Identifies the type or role of the NestedPartyID (524) specified. Populated only if provided in the original order message                                                                                                                                                                                                                                                                                                                        | 26            |
| 2384 | NestedPartyRoleQualifier | Int    | 2   | 23 = Firm or legal entity<br>99 = Not Applicable | C   | Used to further qualify the value of NestedPartyRole (538). Populated only if provided in the original order message. For NonExecutionBrokerShortCode in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol the value will be set to 23 (Firm or Legal Entity);</li> </ul> | 23            |
| 524  | NestedPartyID            | String | 11  | Alphanumeric                                     | C   | This use of the repeating group is to provide <b>Clearing Firm ID</b>                                                                                                                                                                                                                                                                                                                                                                             | 809           |
| 525  | NestedPartyIDSource      | Char   | 1   | D = Proprietary / Custom code                    | C   | Source of NestedPartyID value.                                                                                                                                                                                                                                                                                                                                                                                                                    | D             |
| 538  | NestedPartyRole          | Int    | 3   | 4 = Clearing Firm                                | C   | Identifies the type or role of the NestedPartyID (524) specified.                                                                                                                                                                                                                                                                                                                                                                                 | 4             |
| 524  | NestedPartyID            | String | 11  | Alphanumeric                                     | C   | <b>CASH ONLY</b><br>This use of the repeating group is to provide <b>Client ID</b> provided in scope of the clearing data. This combination of fields is used for Cash markets only. For the Derivatives markets equivalent data is provided via LongClientID (21804) field.                                                                                                                                                                      | 73            |
| 525  | NestedPartyIDSource      | Char   | 1   | D = Proprietary / Custom code                    | C   | Source of NestedPartyID value.                                                                                                                                                                                                                                                                                                                                                                                                                    | D             |
| 538  | NestedPartyRole          | Int    | 3   | 3 = Client ID                                    | C   | Identifies the type or role of the NestedPartyID (524) specified.                                                                                                                                                                                                                                                                                                                                                                                 | 3             |

| Tag   | Field Name                     | Format       | Len | Possible Values                                                                                                                              | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                          | Value Example |
|-------|--------------------------------|--------------|-----|----------------------------------------------------------------------------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 2384  | NestedPartyRoleQualifier       | Int          | 2   | 23 = Firm or legal entity<br>99 = Not Applicable                                                                                             | C   | Used to further qualify the value of NestedPartyRole (538).<br><br>For Client ID in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol the value will be set to 23 (Firm or Legal Entity);</li> </ul> | 23            |
| 126   | ExpireTime                     | UTCTimestamp | 27  | Date & Time                                                                                                                                  | C   | <b>CASH ONLY</b><br>For Future Use<br>Time of order expiration for validity type GTT                                                                                                                                                                                                                                                                                         |               |
| 21015 | STPAggressorIndicator          | Int          | 1   | 0 = Cancel resting order [C]<br>1 = Cancel incoming order [C]<br>2 = Cancel both orders<br>9 = Disable STP [C]                               | C   | Field used as instruction for order handling. (STP is not applicable for Dark Orders)                                                                                                                                                                                                                                                                                        |               |
| 21016 | DisclosedQtyRandIndicator      | Int          | 1   | 0 = No<br>1 = Yes                                                                                                                            | C   | <b>CASH ONLY</b><br>Indicates whether the client requests or not a randomization for the disclosed quantity of his iceberg order.                                                                                                                                                                                                                                            |               |
| 21018 | CancelOnDisconnectionIndicator | Int          | 1   | 0 = Per Default Configuration<br>1 = Order not in the scope of Cancel On Disconnect                                                          | A   | Indicates if order is in scope of the Cancel On Disconnect mechanism or is persisted                                                                                                                                                                                                                                                                                         | 1             |
| 1094  | PegPriceType                   | Int          | 1   | 2 = Mid-price peg (midprice of inside quote) [C]<br>4 = Market peg [C]<br>5 = Primary peg (primary market - buy at bid or sell at offer) [C] | O   | <b>CASH ONLY</b><br>Defines the type of the peg order.                                                                                                                                                                                                                                                                                                                       |               |
| 211   | PegOffsetValue                 | Int          | 3   | From -128 to 127                                                                                                                             | C   | <b>CASH ONLY</b><br>Tick offset for a pegged order.                                                                                                                                                                                                                                                                                                                          |               |
|       | Message Trailer                |              |     |                                                                                                                                              | M   |                                                                                                                                                                                                                                                                                                                                                                              |               |

### 3.3.6 Rejection of a New Order

#### Message: ExecutionReport (8)

Sample values provided in this example represent a rejection of New Order on instrument with Symbol Index *1110530* in COB.

| Tag   | Field Name               | Format       | Len | Possible Values                                                                          | M/C      | Short Description, Compatibility Notes & Conditions                                                              | Value Example               |
|-------|--------------------------|--------------|-----|------------------------------------------------------------------------------------------|----------|------------------------------------------------------------------------------------------------------------------|-----------------------------|
|       | <b>Message Header</b>    |              |     |                                                                                          | <b>M</b> |                                                                                                                  |                             |
| 21005 | ClientMessageSendingTime | UTCTimestamp | 27  | Timestamp                                                                                | C        | Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange. | 20190214-15:30:01.462743346 |
| 5979  | OEGINFromMember          | UTCTimestamp | 27  | Timestamp                                                                                | C        | Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway                | 20190214-15:28:52.833883664 |
| 7764  | OEGOUTToME               | UTCTimestamp | 27  | Timestamp                                                                                | C        | Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway                                 | 20190214-15:28:52.834193232 |
| 21002 | BookINTime               | UTCTimestamp | 27  | Timestamp                                                                                | A        | Time of order modification is processed by the ME                                                                | 20180312085930000011000     |
| 21003 | BookOUTTime              | UTCTimestamp | 27  | Timestamp                                                                                | C        | Matching Engine OUT time (in ns), when message leaves the Matching Engine (ME)                                   | 20190214-15:28:52.840568733 |
| 7765  | OEGINFromME              | UTCTimestamp | 27  | Timestamp                                                                                | C        | Gateway IN time from ME (in ns), measured when outbound message enters the gateway                               | 20190214-15:28:52.833883664 |
| 11    | ClOrdID                  | String       | 20  | From -2^63 to 2^63-1                                                                     | C        | Identifier of an Order assigned by the Client when submitting an order to the Exchange                           | 97                          |
| 48    | SecurityID               | String       | 10  | From 0 to 2^32-2                                                                         | M        | Exchange defined ID of an instrument/contract                                                                    | 1110530                     |
| 22    | SecurityIDSource         | String       | 1   | 8 = Symbol Index                                                                         | M        | Type of the SecurityID. Always set to 8                                                                          | 8                           |
| 20020 | EMM                      | Int          | 2   | 1 = Cash and Derivative Central Order Book (COB)<br>7 = Derivatives On Exchange Off book | C        | Exchange Market Mechanism                                                                                        | 1                           |

| Tag | Field Name    | Format     | Len | Possible Values           | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                             | Value Example |
|-----|---------------|------------|-----|---------------------------|-----|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 37  | OrderID       | String     | 20  | From 0 to 2^64-2          | M   | Numerical order identifier assigned by ME<br>Order ID is provided in case the rejection of the order is Functional.<br><br>In case a FIX message is rejected for Technical reasons, it is not processed by the matching engine and then the OrderID is not allocated and not provided in the rejection message. | 15            |
| 151 | LeavesQty     | Qty        | 20  | From -1 to 2^64-2         | M   | Indicates the remaining quantity of an order (quantity open for further execution).<br><br>For RFQ Ack field populated with value -1                                                                                                                                                                            | 1050          |
| 17  | ExecID        | String     | 10  | From 0 to 2^32-2          | M   | Set to NA for non-trade related messages                                                                                                                                                                                                                                                                        | NA            |
| 14  | CumQty        | Qty        | 20  | From -1 to 2^64-2         | M   | Cumulated quantity (to be calculated with Quantity Decimals).<br><br>For RFQ Ack field populated with value -1                                                                                                                                                                                                  | 0             |
| 39  | OrdStatus     | Char       | 1   | 8 = Rejected              | M   | Order status                                                                                                                                                                                                                                                                                                    | 8             |
| 150 | ExecType      | Char       | 1   | 8 = Rejected              | M   | Describes the specific type of ExecutionReport (8) message while OrdStatus (39) always identifies the current order status (e.g. Partially Filled).                                                                                                                                                             | 8             |
| 453 | NoPartyIDs    | NumInGroup | 1   | Always set to 1           | A   | Number of PartyID entries                                                                                                                                                                                                                                                                                       | 1             |
| 448 | PartyID       | String     | 11  | Alphanumeric              | A   | In this case provides the <b>ExecutionWithinFirmShortCode</b>                                                                                                                                                                                                                                                   | 6786          |
| 447 | PartyIDSource | Char       | 1   | P = Short code identifier | A   | Source of PartyID value                                                                                                                                                                                                                                                                                         | P             |

| Tag  | Field Name          | Format     | Len | Possible Values                                                                           | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                | Value Example |
|------|---------------------|------------|-----|-------------------------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 452  | PartyRole           | Int        | 3   | 3 = Client ID<br>12 = Executing Trader<br>999 = Not Applicable                            | A   | Identifies the type or role of the PartyID (448) specified.<br><br>For Execution with Firm short code in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 999 (Not Applicable);</li> <li>were received in FIX protocol, the value will be set to 3 (Client ID) or 12 (Executing Trader)</li> </ul>                    | 12            |
| 2376 | PartyRoleQualifier  | Int        | 2   | 22 = Algorithm<br>23 = Firm or legal entity<br>24 = Natural person<br>99 = Not Applicable | C   | Used to further qualify the value of PartyRole (452)<br><br>For ExecutionWithinFirmShortCode in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol, the value will be set to 22 (Algorithm) or 23 (Firm or Legal Entity) or 24 (Natural Person);</li> </ul> | 23            |
| 1724 | OrderOrigination    | Int        | 1   | 5 = Order received from a direct access or sponsored access customer                      | C   | Identifies the origin of the order                                                                                                                                                                                                                                                                                                                                                                                                 |               |
| 2593 | NoOrderAttributes   | NumInGroup | 1   | If provided, from 1 to 2                                                                  | C   | Number of order attribute entries                                                                                                                                                                                                                                                                                                                                                                                                  |               |
| 2594 | OrderAttributeType  | Int        | 1   | 0 = Aggregated order<br>1 = Pending allocation<br>3 = Risk reduction order                | C   | Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order                                                                                                                                                                                                                                                                                                                                           |               |
| 2595 | OrderAttributeValue | String     | 1   | Y = Yes                                                                                   | C   | Always set to Yes if OrderAttributeType (2594) if provided                                                                                                                                                                                                                                                                                                                                                                         |               |

| Tag   | Field Name      | Format            | Len | Possible Values                                                                                                                                                                                                                              | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                            | Value Example |
|-------|-----------------|-------------------|-----|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 21014 | AckQualifiers   | MultipleCharValue | 15  | 0 = Dark Indicator<br>1 = Queue Indicator<br>2 = Request with Client Order ID<br>3 = Use of Cross Partition<br>4 = Internal1<br>5 = Internal2<br>6 = Execution Upon Entry flag Enabled<br>7 = Executed Upon Entry flag                       | A   | Field used to provide additional information on the corresponding order.<br><br>For Derivatives positions 0 is not applicable and is always set to 0.                                                                                          | 0000000       |
| 59    | TimeInForce     | Char              | 1   | 0 = Day<br>1 = Good Till Cancel (GTC)<br>3 = Immediate or Cancel (IOC)<br>4 = Fill or Kill (FOK)<br>6 = Good till Date (GTD)<br>7 = At the Close<br><i>A = Good for Time (GTT)</i><br><i>B = Good for auction (GFA)</i>                      | A   | Specifies the maximum validity of an order.<br><br>Values 7 and B are only for Cash Markets.                                                                                                                                                   | 0             |
| 552   | NoSides         | NumInGroup        | 1   | Always set to 1                                                                                                                                                                                                                              | A   | Two fill messages are sent for Cross orders                                                                                                                                                                                                    | 1             |
| 54    | Side            | Char              | 1   | 1 = Buy<br>2 = Sell                                                                                                                                                                                                                          | A   | Indicates the side of the order.                                                                                                                                                                                                               | 1             |
| 21019 | OEPartitionID   | Int               | 5   | From 0 to 2^16-1                                                                                                                                                                                                                             | C   | Identifies uniquely an OE Optiq partition by which the engine is reached.                                                                                                                                                                      | 10            |
| 21021 | LogicalAccessID | Int               | 10  | From 0 to 2^32-1                                                                                                                                                                                                                             | C   | Identifier of the Logical Access.                                                                                                                                                                                                              | 9702          |
| 9955  | ErrorCode       | Int               | 5   | From 0 to 2^16-2                                                                                                                                                                                                                             | A   | Error code in case of rejection.                                                                                                                                                                                                               | 2101          |
| 40    | OrdType         | Char              | 1   | 1 = Market<br>2 = Limit<br>3 = Stop-Market / Stop-Market on quote<br>4 = Stop limit / Stop on quote limit<br>K = Market to limit<br>P = Peg<br>T = Average Price<br>X = Iceberg<br>M = Market On close (MOC)<br>N = Auction Volume Discovery | C   | Type of Order. Please note that the values Stop-market/Stop-market-on-Quote, Stop limit/Stop-limit-on-quote, Average Price, Iceberg and Mid-Point Peg are used only for the Order Entry, they will never be populated in the Market Data feed. | 1             |

| Tag          | Field Name         | Format      | Len      | Possible Values                                                                                                                                                                                                                                                                                                                                                           | M/C      | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                                                         | Value Example |
|--------------|--------------------|-------------|----------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| <u>21013</u> | <u>AckPhase</u>    | <u>Char</u> | <u>1</u> | <u>1 = Continuous Trading Phase</u><br><u>2 = Call Phase</u><br><u>3 = Halt Phase</u><br><u>4 = Closed Phase</u><br><u>5 = Trading At Last Phase</u><br><u>6 = Reserved</u><br><u>7 = Suspended</u><br><u>8 = Random Uncrossing Phase</u><br><u>9 = Uncrossing Phase</u>                                                                                                  | <u>C</u> | Indicates the trading phase during which the Matching Engine has processed the event that has triggered this ExecutionReport (8) message.                                                                                                                                                                                                                                                                                                                                   | <u>1</u>      |
| <u>6399</u>  | <u>AccountCode</u> | <u>Int</u>  | <u>1</u> | <u>1 = Client</u><br><u>2 = House</u><br><u>4 = RO</u><br><u>5 = Assigned Broker</u><br><u>6 = Liquidity Provider</u><br><u>7 = Related Party</u><br><u>8 = Structured Product Market Maker</u><br><u>9 = Managed Client</u><br><u>10 = Foreign</u><br><u>11 = Managed Foreign</u><br><u>12 = Liquidity Contract</u><br><u>13 = Undertaking for Collective Investment</u> | <u>M</u> | Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account. For Cross orders it specifies the account type for which the buy side of a cross order is entered. - Non-LP clients are not allowed to use the type '6' (Liquidity Provider). - Only members acting as Retail Member Organizations (RMO) can send '4' (RO) orders on behalf of their retail clients. | <u>1</u>      |

| Tag          | Field Name                      | Format                   | Len       | Possible Values                                                                                                                                                                                                                                                                          | M/C      | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | Value Example |
|--------------|---------------------------------|--------------------------|-----------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| <u>20052</u> | <u>DarkExecutionInstruction</u> | <u>MultipleCharValue</u> | <u>1</u>  | <u>0 = Dark Indicator</u><br><u>1 = Deferred Trade Indicator - Deprecated</u><br><u>2 = Displayed Order Interaction - Deprecated</u><br><u>3 = Sweep Order Indicator</u><br><u>4 = Minimum Quantity Type</u><br><u>5 = Dark STP Indicator</u><br><u>6 = Dark Passive Order Indicator</u> | <u>C</u> | Field used as instruction for dark order handling. This field can contain up to 8 values, space delimited, provided in different positions.<br>- Dark Indicator: indicates whether the client requests its order to benefit from LiS Pre-Transparency waiver to match the order in the Dark. (0: No ; 1: Yes)<br>- Deferred Trade Indicator: [Deprecated] indicates whether the client requests a deferred publication for a Hidden Order. (0: No ; 1: Yes)<br>- Display Order Interaction: [Deprecated] indicates whether the client requests its hidden order to match also with LIT orders. (0: No ; 1: Yes)<br>- Sweep Order Indicator: indicates whether the client requests his order to sweep between both lit and the hidden pool of liquidity (Dark). (0: No ; 1: Yes)<br>- Minimum Quantity Type: indicates whether the Minimum Quantity for a dark order is MES or MAQ. (0: MAQ ; 1: MES)<br>- Dark STP Indicator: indicates whether the STP mechanism is enabled on Dark Book or not. (0: Dark STP disabled; 1: Dark STP enabled).<br>- Dark Passive Order: indicates whether the Passive Order mechanism is enabled on Dark Book or not. (0: Passive Order disabled; 1: Passive Order enabled). | <u>000000</u> |
| <u>44</u>    | <u>Price</u>                    | <u>Price</u>             | <u>20</u> | <u>From -2^63 to 2^63-1</u>                                                                                                                                                                                                                                                              | <u>C</u> | Instrument price per quantity unit (to be calculated with Price/Index Level Decimals). It is mandatory for priced orders (Limit, Stop-limit) and must not be sent when the price is irrelevant (Market, Stop-market, Peg, MTL).                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | <u>100</u>    |
| <u>38</u>    | <u>OrderQty</u>                 | <u>Qty</u>               | <u>20</u> | <u>From 0 to 2^64-1</u>                                                                                                                                                                                                                                                                  | <u>C</u> | Total order quantity, per quantity unit (to be calculated with Quantity Decimals).                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <u>100</u>    |

| Tag          | Field Name             | Format      | Len       | Possible Values                                                                                                                                                                                                                                                                                                                                                                                                               | M/C      | Short Description, Compatibility Notes & Conditions                                                                                                       | Value Example |
|--------------|------------------------|-------------|-----------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|-----------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| <u>1138</u>  | <u>DisplayQty</u>      | <u>Qty</u>  | <u>20</u> | <u>From 0 to 2^64-1</u>                                                                                                                                                                                                                                                                                                                                                                                                       | <u>C</u> | <u>Maximum number of quantity units to be shown to market participants (Iceberg Order). DisplayQty (1138) is to be calculated with Quantity Decimals.</u> | <u>0</u>      |
| <u>29</u>    | <u>LastCapacity</u>    | <u>Char</u> | <u>1</u>  | <u>7 = Dealing on own account (DEAL)</u><br><u>8 = Matched principal (MTCH)</u><br><u>9 = Any other capacity (AOTC)</u>                                                                                                                                                                                                                                                                                                       | <u>C</u> | <u>Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.</u>                         | <u>Z</u>      |
| <u>110</u>   | <u>MinQty</u>          | <u>Qty</u>  | <u>20</u> | <u>Value '0' by default and depending to a minimum value for the given instrument and/or market type</u>                                                                                                                                                                                                                                                                                                                      | <u>C</u> | <u>Minimum quantity to be executed upon order entry (else the order is rejected), to be calculated with Quantity Decimals.</u>                            | <u>0</u>      |
| <u>20021</u> | <u>LPRole</u>          | <u>Int</u>  | <u>1</u>  | <u>1 = Liquidity Provider or Market Maker</u><br><u>3 = Retail Liquidity Provider</u><br><u>12 = RFQ Liquidity Provider</u><br><u>LPU = Standard Liquidity Provider</u><br><u>MMP = Market Making Program</u><br><u>SLA = Supplemental Liquidity Provider SLA</u><br><u>SLC = Supplemental Liquidity Provider SLC</u><br><u>PLP = Supplemental Liquidity Provider PLP</u><br><u>LPP = Supplemental Liquidity Provider LPP</u> | <u>O</u> | <u>Identifies the type of the Liquidity Provider when AccountCode is equal to 'Liquidity Provider'.</u>                                                   | <u>1</u>      |
|              | <b>Message Trailer</b> |             |           |                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>M</b> |                                                                                                                                                           |               |

### 3.3.7 Rejection of Order Modification or Cancellation

#### Message: OrderCancelReject (9)

Sample values provided in this example represent a rejection of order modification on instrument with Symbol Index 1110530 in COB.

| Tag | Field Name            | Format | Len | Possible Values | M/C      | Short Description, Compatibility Notes & Conditions | Value Example |
|-----|-----------------------|--------|-----|-----------------|----------|-----------------------------------------------------|---------------|
|     | <b>Message Header</b> |        |     |                 | <b>M</b> |                                                     |               |

| Tag   | Field Name               | Format       | Len | Possible Values                                                                                                        | M/C | Short Description, Compatibility Notes & Conditions                                                                               | Value Example                   |
|-------|--------------------------|--------------|-----|------------------------------------------------------------------------------------------------------------------------|-----|-----------------------------------------------------------------------------------------------------------------------------------|---------------------------------|
| 21005 | ClientMessageSendingTime | UTCTimestamp | 27  | Timestamp                                                                                                              | C   | Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange.                  | 20180312<br>08593000<br>0009000 |
| 5979  | OEGINFromMember          | UTCTimestamp | 27  | Timestamp                                                                                                              | C   | Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway                                 |                                 |
| 7764  | OEGOUTToME               | UTCTimestamp | 27  | Timestamp                                                                                                              | C   | Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway                                                  |                                 |
| 21002 | BookINTime               | UTCTimestamp | 27  | Timestamp                                                                                                              | C   | Time of order modification rejection processed by the ME                                                                          |                                 |
| 21003 | BookOUTTime              | UTCTimestamp | 27  | Timestamp                                                                                                              | C   | Matching Engine OUT time (in ns), when message leaves the Matching Engine (ME)                                                    |                                 |
| 7765  | OEGINFromME              | UTCTimestamp | 27  | Timestamp                                                                                                              | C   | Gateway IN time from ME (in ns), measured when outbound message enters the gateway                                                |                                 |
| 11    | ClOrdID                  | String       | 20  | From -2^63 to 2^63-1                                                                                                   | C   | Identifier of an Order Modification message assigned by the Client when submitting the order modification message to the Exchange | 171                             |
| 48    | SecurityID               | String       | 10  | From 0 to 2^32-2                                                                                                       | C   | Exchange defined ID of an instrument/contract                                                                                     | 1110530                         |
| 22    | SecurityIDSource         | String       | 1   | 8 = Symbol Index                                                                                                       | C   | Type of the SecurityID. Always set to 8                                                                                           | 8                               |
| 20020 | EMM                      | Int          | 2   | 1 = Cash and Derivative Central Order Book (COB)                                                                       | C   | Exchange Market Mechanism                                                                                                         | 1                               |
| 37    | OrderID                  | String       | 20  | From 0 to 2^64-2                                                                                                       | C   | Numerical order identifier assigned by ME                                                                                         | 15                              |
| 9955  | ErrorCode                | Int          | 5   | From 0 to 2^16-2                                                                                                       | A   | Error code in case of rejection.                                                                                                  | 2101                            |
| 434   | CxlRejResponseTo         | Char         | 1   | 1 = OrderCancelRequest (F)<br>2 = OrderCancelReplaceRequest (G)<br>3 = MassQuote (i)<br>4 = OrderMassCancelRequest (q) | M   | Identifies the type of request that the OrderCancelReject (9) is in response to.                                                  | 1                               |
| 39    | OrdStatus                | Char         | 1   | 8 = Rejected                                                                                                           | M   | Order status                                                                                                                      | 8                               |

| Tag   | Field Name      | Format            | Len | Possible Values                                                                                                                                                                                                        | M/C | Short Description, Compatibility Notes & Conditions                                                                                                   | Value Example |
|-------|-----------------|-------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|-------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 21014 | AckQualifiers   | MultipleCharValue | 15  | 0 = Dark Indicator<br>1 = Queue Indicator<br>2 = Request with Client Order ID<br>3 = Use of Cross Partition<br>4 = Internal1<br>5 = Internal2<br>6 = Execution Upon Entry flag Enabled<br>7 = Executed Upon Entry flag | A   | Field used to provide additional information on the corresponding order.<br><br>For Derivatives positions 0 is not applicable and is always set to 0. | 000000<br>00  |
| 21019 | OEPartitionID   | Int               | 5   | From 0 to 2 <sup>16</sup> -1                                                                                                                                                                                           | C   | Identifies uniquely an OE Optiq partition by which the engine is reached.<br><br>Provided in case                                                     | 10            |
| 21021 | LogicalAccessID | Int               | 10  | From 0 to 2 <sup>32</sup> -1                                                                                                                                                                                           | C   | Identifier of the Logical Access.                                                                                                                     | 9702          |
|       | Message Trailer |                   |     |                                                                                                                                                                                                                        | M   |                                                                                                                                                       |               |

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### 3.4. TRADE MESSAGES

Examples of various trade message cases are provided below in individual sections.

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#### 3.4.1 Trading Venue Transaction Identification Code (TVTIC)

The Trading Venue Transaction Identification Code (TVTIC) is the unique identifier of a trade in the EU and UK MiFID II framework. Each individual trade has a corresponding TVTIC. As a reminder, MiFID II reporting is at leg level.

The different ways to get a trade TVTIC are:

**For Cash / Outright trades:**

- ◆ Using the public Market Data feed, getting the *Trade Unique Identifier* in the **Full Trade Information** (1004) message;
- ◆ Using the private Order Entry feed:
  - In SBE **Fill** (04) or SBE **Declaration Notice** (42): getting the *Trade Unique Identifier*;
  - In FIX **ExecutionReport** (8) or FIX **TradeCaptureReportAck** (AR) : getting the *Regulatory Trade ID* with *Regulatory Trade ID Type* equals 5 (TVTIC);
- ◆ Retrieving the TVTIC field from the EOD Day Trade file (**FTRRM**).

**For Strategies:**

- ◆ Using the private Order Entry feed:
  - In SBE **Fill** (04): getting the *Trade Unique Identifier* in Strategy fields section to get the “Leg” Trade Unique Identifier;
  - In FIX **ExecutionReport** (8): getting the *Regulatory Trade ID* with *Regulatory Trade ID Type* equals 5 (TVTIC) where *RegulatoryLegRefID* equals the corresponding *Leg ID* in NoLegs section.

**For APA Trades:**

- ◆ Using the public Market Data feed, getting the *Trade Unique Identifier* in the **APA Full Trade Information** (1028) message.

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### 3.4.2 Trade Execution (Full or Partial Fill) – Individual Instrument (Cash) / Outright (Derivatives)

Sample values provided in this example represent a newly executed trade, with details of either fully or partially filled orders. A trade message contains the required details of participated orders. Each participant receives specific data details associated to their orders. The example below is for a Full Fill of a Limit order with Day validity on instrument with Symbol Index *1110530* in Central order book.

#### ■ For Wholesale Trades:

The trade execution for a Wholesale Transaction is provided via the ExecutionReport (8) message. For an Outright or a Strategy, this message will be with EMM = 4 (Derivative Wholesales).

The executions for wholesale transactions done on strategies send individual ExecutionReport (8) messages for each leg of the strategy. This mean that for Delta-Neutral with a Cash underlying, submitted as a wholesale transaction, the client receives a private message for the Cash instrument that is part of the Delta-neutral strategy.

■ **For Request for Cross (RFC) Trades:**

The trade execution for a Request for Cross (RFC) facility is provided via the ExecutionReport (8) message, for an Outright or a Strategy. This message will be with EMM = 7 (Derivative On Exchange Off book).

**Message: ExecutionReport (8)**

| Tag   | Field Name                   | Format           | Len | Possible Values  | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                     | Value Example                               |
|-------|------------------------------|------------------|-----|------------------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------|
|       | Message Header               |                  |     |                  | M   |                                                                                                                                                                                                                                                                                                         |                                             |
| 60    | TransactTime                 | UTCTimestam<br>p | 27  | Timestamp        | A   | Indicates the time of message transmission<br>In ExecutionReport (8) it is provided only in<br>case of Fill or Partial Fill.                                                                                                                                                                            | 20190214<br>-<br>15:28:49.<br>80223235<br>1 |
| 21005 | ClientMessageSen<br>dingTime | UTCTimestam<br>p | 27  | Timestamp        | A   | Indicates the time of message<br>transmission, the consistency of the time<br>provided is not checked by the Exchange.                                                                                                                                                                                  | 20190214<br>-<br>15:30:01.<br>46242585<br>7 |
| 21003 | BookOUTTime                  | UTCTimestam<br>p | 27  | Timestamp        | A   | Matching Engine OUT time (in ns), when<br>message leaves the Matching Engine                                                                                                                                                                                                                            | 20190214<br>-<br>15:28:49.<br>80223235<br>1 |
| 41    | OrigClOrdID                  | UTCTimestam<br>p | 27  | Timestamp        | A   | Identifies the Client Order ID of the original<br>order, used to identify the previous order<br>on cancel and replacement requests.                                                                                                                                                                     | 11500009<br>22                              |
| 48    | SecurityID                   | String           | 10  | From 0 to 2^32-2 | M   | Exchange identification code of the<br>instrument represented by SecurityID. This<br>identifier is unique per triplet: MIC, ISIN<br>and currency. The correspondence<br>between the SecurityID and the instrument<br>characteristics is provided in the standing<br>data messages and associated files. | 1110530                                     |
| 22    | SecurityIDSource             | String           | 1   | 8 = Symbol Index | M   | Type of the SecurityID. Always set to 8                                                                                                                                                                                                                                                                 | 8                                           |

| Tag   | Field Name               | Format            | Len | Possible Values                                                                                                                                                                                                                  | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                     | Value Example |
|-------|--------------------------|-------------------|-----|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 20020 | EMM                      | Int               | 2   | 1 = Cash and Derivative Central Order Book (COB)<br>4 = Derivative Wholesales<br>7 = Derivative On Exchange Off book<br>8 = ETF MTF - NAV Central Order Book                                                                     | A   | Defines the Exchange Market Mechanism applied on each platform.                                                                                                                                                                                                                                         | 1             |
| 37    | OrderID                  | String            | 20  | From 0 to 2 <sup>64</sup> -2                                                                                                                                                                                                     | M   | Numerical order identifier assigned by the matching engine, unique per instrument and EMM.<br>COrdID (11) is not provided in unsolicited messages, however the order can be identified using the provided OrderID (37)                                                                                  | 9756482       |
| 39    | OrdStatus                | Char              | 1   | 1 = Partially filled<br>2 = Filled                                                                                                                                                                                               | M   | Order status                                                                                                                                                                                                                                                                                            | 2             |
| 21004 | OrderPriority            | Int               | 20  | ????????????????                                                                                                                                                                                                                 | C   | Rank / priority of an order. Order with lowest value in OrderPriority has the highest priority. Value that can be used to reconcile orders between private and public messages.                                                                                                                         | 2             |
| 20052 | DarkExecutionInstruction | MultipleCharValue | 11  | First Position = Dark Indicator (0: No ; 1: Yes)<br>Fourth Position = Sweep Order Indicator (0: No ; 1: Yes)<br>Fifth Position = Minimum Quantity Type (0: MAQ ; 1: MES)<br>Sixth Position = Dark STP Indicator (0: No ; 1: Yes) | C   | <b>CASH ONLY</b><br>Field used as instruction for dark order handling.                                                                                                                                                                                                                                  | 000000        |
| 44    | Price                    | Price             | 20  | From -2 <sup>63</sup> to 2 <sup>63</sup> -1                                                                                                                                                                                      | O   | Instrument price per quantity unit (to be calculated with Price/Index Level Decimals).<br>Field populated for Limit, Iceberg (Cash) and Stop Limit (Cash) orders. Not provided for Market, Stop-market (Cash), Peg (Cash) and MTL orders.<br>For trade prices clients should rely on field LastPx (31). | 25            |
| 38    | OrderQty                 | Qty               | 20  | From 0 to 2 <sup>64</sup> -1                                                                                                                                                                                                     | O   | Total order quantity, per quantity unit (to be calculated with Quantity Decimals).                                                                                                                                                                                                                      | 100           |
| 110   | MinQty                   | Qty               | 20  | Value '0' by default and depending to a minimum value for the given instrument and/or market type                                                                                                                                | C   | Minimum quantity to be executed upon order entry (else the order is rejected).                                                                                                                                                                                                                          |               |
| 31    | LastPx                   | Price             | 20  | From -2 <sup>63</sup> to 2 <sup>63</sup> -1                                                                                                                                                                                      | A   | Price at which order is filled                                                                                                                                                                                                                                                                          | 002475        |

| Tag   | Field Name              | Format     | Len | Possible Values                                                                                                                                                         | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                             | Value Example |
|-------|-------------------------|------------|-----|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 32    | LastQty                 | Qty        | 20  | From 0 to 2 <sup>64</sup> -1                                                                                                                                            | A   | Quantity of the fill                                                                                                                                                                                                                                                                                                                                                                                            | 100           |
| 151   | LeavesQty               | Qty        | 20  | From -1 to 2 <sup>64</sup> -2                                                                                                                                           | M   | Indicates the remaining quantity of an order, i.e. the quantity open for further execution (to be calculated with Quantity Decimals).                                                                                                                                                                                                                                                                           | 0             |
| 17    | ExecID                  | String     | 10  | From 0 to 2 <sup>32</sup> -2                                                                                                                                            | M   | The ExecID is unique per instrument and per day. It is the unique identifier of a trade per instrument. This field is provided in case of fill, partial fill or trade cancellation.                                                                                                                                                                                                                             | 9856741       |
| 150   | ExecType                | Char       | 1   | F = Trade<br>G = Trade Creation by Market Operation<br>R = RFQ partially or fully matched with other counterparts<br>@ = Auto RFQ fully matched with other counterparts | M   | Describes the specific ExecutionReport while OrdStatus (39) will always identify the current order status (e.g. Partially Filled).                                                                                                                                                                                                                                                                              | F             |
| 21807 | ParentRegulatoryTradeID | String     | 16  | Trade Unique Identifier of the strategy                                                                                                                                 | C   | Provided for Leg Trade Cancellation                                                                                                                                                                                                                                                                                                                                                                             | CDE234        |
| 453   | NoPartyIDs              | NumInGroup | 1   | Always set to 1                                                                                                                                                         | A   | Number of PartyID entries.                                                                                                                                                                                                                                                                                                                                                                                      | 1             |
| 448   | PartyID                 | String     | 11  | Alphanumeric                                                                                                                                                            | A   | In this case provides the <b>ExecutionWithinFirmShortCode</b>                                                                                                                                                                                                                                                                                                                                                   | 59786         |
| 447   | PartyIDSource           | Char       | 1   | P = Short code identifier                                                                                                                                               | A   | Source of PartyID value                                                                                                                                                                                                                                                                                                                                                                                         | P             |
| 452   | PartyRole               | Int        | 3   | 3 = Client ID<br>12 = Executing Trader<br>999 = Not Applicable                                                                                                          | A   | Identifies the type or role of the PartyID (448) specified.<br><br>For Execution with Firm short code in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 999 (Not Applicable);</li> <li>were received in FIX protocol, the value will be set to 3 (Client ID) or 12 (Executing Trader)</li> </ul> | 12            |

| Tag  | Field Name          | Format     | Len | Possible Values                                                                                    | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                | Value Example |
|------|---------------------|------------|-----|----------------------------------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 2376 | PartyRoleQualifier  | Int        | 2   | 22 = Algorithm<br>23 = Firm or legal entity<br>24 = Natural person<br>99 = Not Applicable          | C   | Used to further qualify the value of PartyRole (452)<br><br>For ExecutionWithinFirmShortCode in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol, the value will be set to 22 (Algorithm) or 23 (Firm or Legal Entity) or 24 (Natural Person);</li> </ul> | 23            |
| 1724 | OrderOrigination    | Int        | 1   | 5 = Order received from a direct access or sponsored access customer                               | C   | Identifies the origin of the order                                                                                                                                                                                                                                                                                                                                                                                                 |               |
| 2593 | NoOrderAttributes   | NumInGroup | 1   | If provided, from 1 to 2                                                                           | C   | Number of order attribute entries                                                                                                                                                                                                                                                                                                                                                                                                  |               |
| 2594 | OrderAttributeType  | Int        | 1   | 0 = Aggregated order<br>1 = Pending allocation<br>3 = Risk reduction order                         | C   | Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order<br>Provided if filled in the original order is flagged with one of the possible values                                                                                                                                                                                                                                                    |               |
| 2595 | OrderAttributeValue | String     | 1   | Y = Yes                                                                                            | C   | Provided if OrderAttributeType (2594) is specified                                                                                                                                                                                                                                                                                                                                                                                 |               |
| 29   | LastCapacity        | Char       | 1   | 7 = Dealing on own account (DEAL)<br>8 = Matched principal (MTCH)<br>9 = Any other capacity (AOTC) | A   | Indicates whether the order that participated in the trade results from trading as matched principal, on own account or as any other capacity.                                                                                                                                                                                                                                                                                     | 7             |

| Tag   | Field Name | Format | Len | Possible Values                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | M/C | Short Description, Compatibility Notes & Conditions              | Value Example |
|-------|------------|--------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|------------------------------------------------------------------|---------------|
| 21010 | TradeType  | Int    | 3   | 1 = Conventional Trade (Cash and Derivatives)<br>2 = Large in Scale (LiS) Trade (Derivatives Only)<br>4 = Large in Scale (LiS) Package Trade (Derivatives Only)<br>5 = Guaranteed Cross Trade (Cash and Derivatives)<br>6 = Against Actual Trade (Derivatives Only)<br>9 = Exchange for Swaps Trade (Derivatives Only)<br>11 = Strategy Leg Conventional Trade (Derivatives Only)<br>20 = BoB Trade (Cash Only)<br>26 = Delta Neutral Trade - Underlying Cash Leg (Cash Only)<br>30 = Request for Cross Trade (Derivatives Only)<br>31 = Request for cross strategy Leg Trade (Derivatives Only)<br>33 = Dark Trade (Cash Only)<br>34 = Delta Neutral Trade - Underlying Future Leg (Derivatives Only)<br>39 = Guaranteed Cross – Negotiated deal NLIQ (Liquid)<br>40 = Guaranteed Cross – Negotiated deal OILQ (illiquid)<br>41 = Large in Scale (LIS) Trade (Cash)<br>42 = Large in Scale (LiS) Trade in basis points (Derivatives Only)<br>43 = Large in Scale (LiS) Package Trade in basis points (Derivatives Only)<br>100 = Conventional Trade - Provisional price<br>101 = Large in Scale (LiS) Trade - Provisional price<br>102 = Large in Scale (LiS) Package Trade - Provisional price<br>104 = RFQ Trade | C   | Type of trade                                                    | 1             |
| 21023 | ExecPhase  | Char   | 1   | 1 = Continuous Trading Phase<br>2 = Uncrossing Phase<br>3 = Trading At Last Phase<br>4 = Continuous Uncrossing Phase                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | A   | Indicates the trading phase during which the trade has occurred. | 1             |

| Tag   | Field Name            | Format            | Len | Possible Values                                                                                                                                                                                                                                  | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | Value Example |
|-------|-----------------------|-------------------|-----|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 21080 | TradeQualifier        | MultipleCharValue | 15  | 0 = Uncrossing Trade<br>1 = First Trade Price<br>2 = Passive Order<br>3 = Aggressive Order<br>4 = Trade Creation by Market Operations<br>5 = NAV Trade expressed in bps<br>6 = NAV Trade expressed in price currency<br>7 = Deferred Publication | A   | Trade Qualifier. This field can contain up to 7 values, space delimited, provided in different positions.                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | 2             |
| 375   | ContraBroker          | String            | 20  | From 0 to 2^64-1                                                                                                                                                                                                                                 | C   | <b>CASH ONLY</b><br>ID of the Counterpart Firm in specific cases                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |               |
| 21019 | OEPartitionID         | Int               | 5   | From 0 to 2^16-1                                                                                                                                                                                                                                 | A   | Identifies uniquely an OE Optiq partition by which the engine is reached.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | 10            |
| 21021 | LogicalAccessID       | Int               | 10  | From 0 to 2^32-1                                                                                                                                                                                                                                 | A   | Identifier of the Logical Access.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | 9875          |
| 1907  | NoRegulatoryTradeIDs  | NumInGroup        | 1   | From 1 to 33                                                                                                                                                                                                                                     | C   | Number of RegulatoryTradeIDGrp entries.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | 1             |
| 1903  | RegulatoryTradeID     | String            | 16  | Alphanumeric ID                                                                                                                                                                                                                                  | C   | Alphanumeric code unique, consistent and persistent per ISO10383 segment MIC and per trading day assigned by the trading venue to a transaction. Trade Unique Identifier (TUI) is a field aimed at identifying an individual transaction and used as Trading Venue Transaction Identification Code (TVTIC). This is a unique transaction identification code generated by trading venues and disseminated to both the buying and the selling parties, in accordance with Article 12 of the Commission Delegated Regulation (EU) 2017/580 Regulatory Technical Standards (RTS). | ABC123        |
| 1906  | RegulatoryTradeIDType | Int               | 1   | 5 = TVTIC                                                                                                                                                                                                                                        | C   | Specifies the type of trade identifier provided in RegulatoryTradeID(1903).                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 5             |
| 2411  | RegulatoryLegRefID    | Int               | 10  | From 0 to 2^32-1                                                                                                                                                                                                                                 | C   | Identifies the leg of the trade the RegulatoryTradeID applies to by referencing the leg's LegID(1788).                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | 9999999998    |
| 14    | CumQty                | Qty               | 20  | From -1 to 2^64-2                                                                                                                                                                                                                                | M   | Cumulated quantity (to be calculated with Quantity Decimals).                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | 100           |

| Tag | Field Name       | Format | Len | Possible Values                                                                                                                                                                                         | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | Value Example |
|-----|------------------|--------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 336 | TradingSessionID | String | 3   | 101 = Session 1<br>102 = Session 2<br>103 = Session 3<br>104 = Session 4<br>205 = Session 1 and Session 3<br>313 = Session 1, 3 and Session 4<br>123 = All Sessions, deprecated (no more used on Optiq) | C   | <p>Defines the validity time periods for Valid For Session orders.</p> <p>Sessions represent the following:</p> <ul style="list-style-type: none"> <li>■ Session 1 – Normal Trading Hours (Cash)</li> <li>■ Session 2 – Normal Trading Hours (Derivatives for future use)</li> <li>■ Session 3 – Extended Trading Hours (for Index Derivatives segment, corresponds to the extension 17.30 CET - 22.00 CET for future use – for Structured Products segment, corresponds to the first extension 18.30 CET - 20.00 CET)</li> <li>■ Session 4 – Second Extended Trading Hours (for Structured Products segment, corresponds to the second extension 20.00 CET to 22.00 CET)</li> </ul> <p><b>For Cash:</b></p> <ul style="list-style-type: none"> <li>- <b>Except Structured Products:</b> Only 101 = Session 1 is valid</li> <li>- <b>For Structured Products:</b> 101 = Session 1, 205 = Session 1 + Session 3, 313 = Session 1, 3 and Session 4 are allowed;</li> </ul> <p><b>For Derivatives:</b></p> <ul style="list-style-type: none"> <li>- The field is not provided</li> </ul> | 101           |
| 40  | OrdType          | Char   | 1   | 1 = Market<br>2 = Limit<br>3 = Stop-Market / Stop-Market on quote<br>4 = Stop limit / Stop on quote limit<br>K = Market to limit<br>P = Peg<br>T = Average Price<br>X = Iceberg                         | A   | <p>Type of Order.</p> <p>Values , K, P, T and X are only for Cash Markets</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | 2             |

| Tag  | Field Name          | Format     | Len | Possible Values                                                                                                                                                                                                         | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                | Value Example |
|------|---------------------|------------|-----|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 59   | TimeInForce         | Char       | 1   | 0 = Day<br>1 = Good Till Cancel (GTC)<br>3 = Immediate or Cancel (IOC)<br>4 = Fill or Kill (FOK)<br>6 = Good till Date (GTD)<br>7 = At the Close<br><i>A = Good for Time (GTT)</i><br><i>B = Good for auction (GFA)</i> | C   | Specifies the maximum validity of an order.<br><br>Values 7 and B are only for Cash Markets.                                                                                                                                                                                       | 0             |
| 552  | NoSides             | NumInGroup | 1   | Always set to 1                                                                                                                                                                                                         | A   | Two fill messages are sent for Cross orders                                                                                                                                                                                                                                        | 1             |
| 54   | Side                | Char       | 1   | 1 = Buy<br>2 = Sell                                                                                                                                                                                                     | A   | Indicates the side of the order.                                                                                                                                                                                                                                                   | 1             |
| 577  | ClearingInstruction | Int        | 4   | 0 = Process normally (formerly Systematic posting)<br>8 = Manual mode<br>9 = Automatic posting mode<br>10 = Automatic give-up mode                                                                                      | C   | Clearing Instruction.<br><br>Populated in Drop Copy only if provided on order entry by the client.                                                                                                                                                                                 |               |
| 58   | Text                | String     | 18  | Alphanumeric                                                                                                                                                                                                            | O   | Free Text is manually entered by the trader issuing the order. This field is part of the clearing data.<br><br>Populated in Drop Copy only if provided on order entry by the client.                                                                                               |               |
| 1    | Account             | String     | 12  | Alphanumeric                                                                                                                                                                                                            | C   | Account Number. Client account number identifying the investor's account. This field is part of the clearing data.                                                                                                                                                                 |               |
| 6399 | AccountCode         | Int        | 1   | 1 = Client<br>2 = House<br>4 = RO<br>5 = Assigned Broker<br>6 = Liquidity Provider<br>7 = Related Party<br>8 = Structured Product Market Maker<br>14 = Omega Client<br>15 = Ceres Client                                | A   | Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.<br><br>Values 4, 5, 7, and 8 are only for Cash Markets<br>Values 14 and 15 are only for Derivatives Markets | 2             |

| Tag   | Field Name          | Format            | Len | Possible Values                                                                                                                              | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                              | Value Example     |
|-------|---------------------|-------------------|-----|----------------------------------------------------------------------------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|
| 20021 | LPRole              | Int               | 1   | 1 = Liquidity Provider or Market Maker<br>3 = Retail Liquidity Provider [C]<br>12 = RFQ Liquidity Provider [C]                               | C   | Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode is equal to "Liquidity Provider".<br><br>Only value 1 is applicable for the Derivatives Markets.                                                                                                                                                                          |                   |
| 7443  | PostingAction       | MultipleCharValue | 19  | 0 = Field Actively Used<br>1 = Leg 1<br>2 = Leg 2<br>3 = Leg 3<br>4 = Leg 4<br>5 = Leg 5<br>6 = Leg 6<br>7 = Leg 7<br>8 = Leg 8<br>9 = Leg 9 | O   | Posting action code (Open/Close) for the order.<br><br>Populated in Drop Copy only if provided on order entry by the client.<br><br>Only positions 0 and 1 apply for the Cash markets                                                                                                                                                                            | 000000<br>0000    |
| 21804 | LongClientID        | String            | 16  | Alphanumeric                                                                                                                                 | O   | Field used to identify the Client (investor), or trader's reference / posting order number for a pre-posting, entered as a free text used for clearing purposes. This field is part of the clearing aggregate for Derivatives.<br>For Cash Markets this field is ignored except for IPO for which this field is used to provide the information of the tax code. | Long<br>Client ID |
| 539   | NoNestedPartyIDs    | NumInGroup        | 1   | From 1 to 6                                                                                                                                  | C   | Number of NestedPartyID entries.                                                                                                                                                                                                                                                                                                                                 | 6                 |
| 524   | NestedPartyID       | String            | 11  | Alphanumeric                                                                                                                                 | C   | This use of the repeating group is to provide<br><b>InvestmentDecisionwithinShortCode</b>                                                                                                                                                                                                                                                                        | 463               |
| 525   | NestedPartyIDSource | Char              | 1   | P = Short code identifier                                                                                                                    | C   | Source of NestedPartyID value.                                                                                                                                                                                                                                                                                                                                   | P                 |
| 538   | NestedPartyRole     | Int               | 3   | 122 = Investment decision maker                                                                                                              | C   | Identifies the type of role of the NestedPartyID (524) specified.                                                                                                                                                                                                                                                                                                | 122               |

| Tag  | Field Name               | Format | Len | Possible Values                                                         | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                    | Value Example |
|------|--------------------------|--------|-----|-------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 2384 | NestedPartyRoleQualifier | Int    | 2   | 22 = Algorithm<br>24 = Natural person<br>99 = Not Applicable            | C   | Used to further qualify the value of NestedPartyRole (538).<br><br>For Investment Decision within short code in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol the value will be set to 22 (Algorithm) or 24 (Natural Person);</li> </ul>   | 23            |
| 524  | NestedPartyID            | String | 11  | Alphanumeric                                                            | C   | This use of the repeating group is to provide <b>ClientIdentificationShortCode</b>                                                                                                                                                                                                                                                                                                                                     | 463           |
| 525  | NestedPartyIDSource      | Char   | 1   | P = Short code identifier                                               | C   | Source of NestedPartyID value                                                                                                                                                                                                                                                                                                                                                                                          | P             |
| 538  | NestedPartyRole          | Int    | 3   | 3 = Client ID                                                           | C   | Identifies the type or role of the NestedPartyID (524) specified                                                                                                                                                                                                                                                                                                                                                       | 3             |
| 2384 | NestedPartyRoleQualifier | Int    | 2   | 23 = Firm or legal entity<br>24 = Natural person<br>99 = Not Applicable | C   | Used to further qualify the value of NestedPartyRole (538).<br><br>For ClientIdentificationShortCode in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol the value will be set to 23 (Firm or Legal Entity) or 24 (Natural person)</li> </ul> | 23            |
| 524  | NestedPartyID            | String | 11  | Alphanumeric                                                            | C   | This use of the repeating group is to provide <b>NonExecutionBrokerShortCode</b>                                                                                                                                                                                                                                                                                                                                       | 300           |
| 525  | NestedPartyIDSource      | Char   | 1   | P = Short code identifier                                               | C   | Source of NestedPartyID value. Populated only if provided in the original order message                                                                                                                                                                                                                                                                                                                                | P             |

| Tag  | Field Name               | Format | Len | Possible Values                                  | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                                  | Value Example |
|------|--------------------------|--------|-----|--------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 538  | NestedPartyRole          | Int    | 3   | 26 = Correspondent Broker                        | C   | Identifies the type or role of the NestedPartyID (524) specified. Populated only if provided in the original order message                                                                                                                                                                                                                                                                                                                           | 26            |
| 2384 | NestedPartyRoleQualifier | Int    | 2   | 23 = Firm or legal entity<br>99 = Not Applicable | C   | Used to further qualify the value of NestedPartyRole (538). Populated only if provided in the original order message.<br>For NonExecutionBrokerShortCode in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol the value will be set to 23 (Firm or Legal Entity);</li> </ul> | 23            |
| 524  | NestedPartyID            | String | 11  | Alphanumeric                                     | C   | This use of the repeating group is to provide <b>Clearing Firm ID</b>                                                                                                                                                                                                                                                                                                                                                                                | 9995          |
| 525  | NestedPartyIDSource      | Char   | 1   | D = Proprietary / Custom code                    | C   | Source of NestedPartyID value                                                                                                                                                                                                                                                                                                                                                                                                                        | D             |
| 538  | NestedPartyRole          | Int    | 3   | 4 = Clearing Firm                                | C   | Identifies the type or role of the NestedPartyID (524) specified                                                                                                                                                                                                                                                                                                                                                                                     | 4             |
| 524  | NestedPartyID            | String | 11  | Alphanumeric                                     | C   | <b>CASH ONLY</b><br>This use of the repeating group is to provide <b>Client ID</b> provided in scope of the clearing data. This combination of fields is used for Cash markets only. For the Derivatives markets equivalent data is provided via LongClientID (21804) field.                                                                                                                                                                         | 1581          |
| 525  | NestedPartyIDSource      | Char   | 1   | D = Proprietary / Custom code                    | C   | Source of NestedPartyID value                                                                                                                                                                                                                                                                                                                                                                                                                        | D             |
| 538  | NestedPartyRole          | Int    | 3   | 3 = Client ID                                    | C   | Identifies the type or role of the NestedPartyID (524) specified                                                                                                                                                                                                                                                                                                                                                                                     | 3             |

| Tag   | Field Name               | Format     | Len | Possible Values                                  | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                                           | Value Example |
|-------|--------------------------|------------|-----|--------------------------------------------------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 2384  | NestedPartyRoleQualifier | Int        | 2   | 23 = Firm or legal entity<br>99 = Not Applicable | C   | Used to further qualify the value of NestedPartyRole (538).<br><br>For Client ID in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol the value will be set to 23 (Firm or Legal Entity);</li> </ul>                                                                                  | 23            |
| 21096 | ESCBMembership           | Int        | 2   | 0 = False<br>1 = True                            | O   | <u>For Wholesale Trades only (Outright and Strategy)</u><br><br>Indicates if the trade is submitted by a member of the European System of Central Bank (ESCB) in performance of monetary, foreign exchange and financial stability policy.                                                                                                                                                                                                                    | 0             |
| 21802 | EvaluatedPrice           | Price      | 20  | From -2^63+1 to 2^63-1                           | C   | <u>For TRF and MOC contracts only</u><br><br>This field is used for the Total Return Future (TRF) and Market On Close (MOC) contracts to provide the trade price calculated against provisional (a.k.a. preliminary) or final price of the underlying index or stock, while Last Traded Price provides price in Spread (in basis or index points). The value in field Trade Type allows to identify if the trade message contains provisional or final price. | 35            |
| 21803 | MessagePriceNotation     | Enumerated | 2   | 1=Price<br>2=Spread in basis points<br>3=Spread  | C   | <u>For TRF and MOC contracts only</u><br><br>This field provides the type of price notation used per message. For TRF and MOC products the value "Price" is used for TAM trading mode, the values "Spread in basis points" and "Spread" are used for TAIC trading mode.                                                                                                                                                                                       | 1             |

| Tag   | Field Name       | Format | Len | Possible Values              | M/C | Short Description, Compatibility Notes & Conditions                                                                                                       | Value Example |
|-------|------------------|--------|-----|------------------------------|-----|-----------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 21805 | FinalSecurityID  | String | 10  | From 0 to 2 <sup>32</sup> -2 | C   | <u>For MOC contracts only</u><br><br>Used only for trades of Market On Close Future. Provided in the Final trade to allow linking to the Temporary trade. |               |
| 21806 | FinalExecID      | String | 10  | From 0 to 2 <sup>32</sup> -2 | C   | <u>For MOC contracts only</u><br><br>Used only for trades of Market On Close Future. Provided in the Final trade to allow linking to the Temporary trade. |               |
| 21085 | LISTransactionID | String | 10  | From 0 to 2 <sup>32</sup> -2 | C   | <u>For Wholesale Trades only (Outright and Strategy)</u><br><br>ID that can be used to associated Executions belonging to the same LIS Transaction        | 957831        |

In case the wholesale is done on a Strategy, in addition to the fields already identified in the section above for Trade Execution, the following repeating group is provided for each leg of the strategy.

|     |                     |            |    |                                                |   |                                                                                                                                |          |
|-----|---------------------|------------|----|------------------------------------------------|---|--------------------------------------------------------------------------------------------------------------------------------|----------|
| 555 | NoLegs              | NumInGroup | 2  | From 1 to 7                                    | C | <u>For Wholesale Trades on Strategy only</u><br><br>Provides the number of repeating groups. Maximum number of legs is 7       | 1        |
| 600 | LegSymbol           | String     | 10 | From 0 to 2 <sup>32</sup> -2                   | M | <u>For Wholesale Trades on Strategy only</u><br><br>When populated should always contain the Symbol Index of the Contract      | 90030000 |
| 602 | LegSecurityID       | String     | 10 | From 0 to 2 <sup>32</sup> -2                   | C | <u>For Wholesale Trades on Strategy only</u><br><br>Symbol Index of the Leg                                                    | 90030001 |
| 603 | LegSecurityIDSource | String     | 1  | 8 = Symbol Index                               | C | <u>For Wholesale Trades on Strategy only</u><br><br>Required if LegSecurityID (602) is provided. For Derivatives markets only. | 8        |
| 637 | LegLastPx           | Price      | 20 | From -2 <sup>63</sup> +1 to 2 <sup>63</sup> -1 | C | <u>For Wholesale Trades on Strategy only</u><br><br>Execution price assigned to a leg                                          | -5       |

| Tag  | Field Name      | Format | Len | Possible Values              | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                              | Value Example |
|------|-----------------|--------|-----|------------------------------|-----|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 1418 | LegLastQty      | Qty    | 20  | From 0 to 2 <sup>64</sup> -2 | C   | <u>For Wholesale Trades on Strategy only</u><br>Execution quantity for the leg                                                                                                                                                                                                   | 10            |
| 624  | LegSide         | Char   | 1   | 1 = Buy<br>2 = Sell          | C   | <u>For Wholesale Trades on Strategy only</u><br>Indicates the side of the trade leg.                                                                                                                                                                                             | 1             |
| 1893 | LegExecID       | String | 10  | From 0 to 2 <sup>32</sup> -2 | C   | <u>For Wholesale Trades on Strategy only</u><br>The Leg Execution ID is unique per instrument and per day. It is the unique identifier of a trade for each leg of the strategy trade. This field is provided in case of fill, partial fill or trade cancellation for a strategy. | 1             |
|      | Message Trailer |        |     |                              | M   |                                                                                                                                                                                                                                                                                  |               |

### 3.4.3 Cancellation of a Trade

#### Message: ExecutionReport (8)

Sample values provided in this example represent a cancellation of a previously executed trade. The details of the order that participated in the cancelled trade are for a Full Fill of a Limit order with Day validity on instrument with Symbol Index 1110530 in Central order book.

| Tag   | Field Name      | Format       | Len | Possible Values | M/C | Short Description, Compatibility Notes & Conditions                                               | Value Example                   |
|-------|-----------------|--------------|-----|-----------------|-----|---------------------------------------------------------------------------------------------------|---------------------------------|
|       | Message Header  |              |     |                 | M   |                                                                                                   |                                 |
| 5979  | OEGINFromMember | UTCTimestamp | 27  | Timestamp       | A   | Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway | 20180312<br>08593000<br>0020700 |
| 21002 | BookINTime      | UTCTimestamp | 27  | Timestamp       | A   | Time of trade cancellation is processed by the ME                                                 | 20180312<br>08593000<br>0021000 |

| Tag   | Field Name       | Format           | Len | Possible Values                                                                                                                                              | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                   | Value Example                   |
|-------|------------------|------------------|-----|--------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------|
| 21003 | BookOUTTime      | UTCTimestam<br>p | 27  | Timestamp                                                                                                                                                    | A   | Matching Engine OUT time (in ns), when message leaves the Matching Engine (ME)                                                                                                                                                                                                        | 20180312<br>08593000<br>0021050 |
| 48    | SecurityID       | String           | 10  | From 0 to 2 <sup>32</sup> -2                                                                                                                                 | M   | Exchange identification code of the instrument represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files. | 1110530                         |
| 22    | SecurityIDSource | String           | 1   | 8 = Symbol Index                                                                                                                                             | M   | Type of the SecurityID. Always set to 8                                                                                                                                                                                                                                               | 8                               |
| 20020 | EMM              | Int              | 2   | 1 = Cash and Derivative Central Order Book (COB)<br>4 = Derivative Wholesales<br>7 = Derivative On Exchange Off book<br>8 = ETF MTF - NAV Central Order Book | A   | Defines the Exchange Market Mechanism applied on each platform.                                                                                                                                                                                                                       | 1                               |
| 37    | OrderID          | String           | 20  | From 0 to 2 <sup>64</sup> -2                                                                                                                                 | M   | Numerical order identifier assigned by the matching engine, unique per instrument and EMM.<br>COrdID (11) is not provided in unsolicited messages, however the order can be identified using the provided OrderID (37)                                                                | 9756482                         |
| 39    | OrdStatus        | Char             | 1   | H = Cancel Trade                                                                                                                                             | M   | Order status                                                                                                                                                                                                                                                                          | H                               |
| 31    | LastPx           | Price            | 20  | From -2 <sup>63</sup> to 2 <sup>63</sup> -1                                                                                                                  | A   | Price at which order is filled                                                                                                                                                                                                                                                        | 002475                          |
| 32    | LastQty          | Qty              | 20  | From 0 to 2 <sup>64</sup> -1                                                                                                                                 | A   | Quantity of the fill                                                                                                                                                                                                                                                                  | 100                             |
| 151   | LeavesQty        | Qty              | 20  | From -1 to 2 <sup>64</sup> -2                                                                                                                                | M   | Remaining quantity of an order is provided as value '-1' for Trade cancellation.                                                                                                                                                                                                      | -1                              |
| 17    | ExecID           | String           | 10  | From 0 to 2 <sup>32</sup> -2                                                                                                                                 | M   | The ExecID is unique per instrument and per day. It is the unique identifier of a trade per instrument. In case of Cancellation this field contains the same value as the one provided in field ExecRefID, which identifies the ID of the trade being cancelled.                      | 587                             |
| 150   | ExecType         | Char             | 1   | H = Cancel Trade                                                                                                                                             | M   | Describes the specific type of ExecutionReport (8) message while OrdStatus (39) always identifies the current order status (e.g. Partially Filled).                                                                                                                                   | H                               |

| Tag   | Field Name              | Format     | Len | Possible Values                         | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | Value Example |
|-------|-------------------------|------------|-----|-----------------------------------------|-----|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 21094 | ParentExecID            | String     | 10  | From 0 to 2^32-2                        | C   | <b>Used for a Strategy only Derivatives Only</b><br>Unique identifier of a parent trade executed on the strategy.                                                                                                                                                                                                                                                                                                                                                                                                                                                              | 8789          |
| 21093 | ParentSecurityID        | String     | 10  | From 0 to 2^32-2                        | C   | <b>Used for a Strategy only Derivatives Only</b><br>Unique identifier of the strategy on which the trade was executed.                                                                                                                                                                                                                                                                                                                                                                                                                                                         | 9998000       |
| 21807 | ParentRegulatoryTradeID | String     | 16  | Trade Unique Identifier of the strategy | C   | Provided for Leg Trade Cancellation                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | CDE234        |
| 1907  | NoRegulatoryTradeIDs    | NumInGroup | 1   | From 1 to 33                            | C   | Number of RegulatoryTradeIDGrp entries.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | 1             |
| 1903  | RegulatoryTradeID       | String     | 16  | Alphanumeric ID                         | C   | Alphanumeric code unique, consistent and persistent per ISO10383 segment MIC and per trading day assigned by the trading venue to a transaction. Trade Unique Identifier (TUI) is a field aimed at identifying an individual transaction and used as Trading Venue Transaction Identification Code (TVTIC). This is a unique transaction identification code generated by trading venues and disseminated to both the buying and the selling parties, in accordance with Article 12 of the Commission Delegated Regulation (EU) 2017/580 Regulatory Technical Standards (RTS). | ABC123        |
| 1906  | RegulatoryTradeIDType   | Int        | 1   | 5 = TVTIC                               | C   | Specifies the type of trade identifier provided in RegulatoryTradeID(1903).                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 5             |
| 2411  | RegulatoryLegRefID      | Int        | 10  | From 0 to 2^32-1                        | C   | Identifies the leg of the trade the RegulatoryTradeID applies to by referencing the leg's LegID(1788).                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | 999999998     |
| 453   | NoPartyIDs              | NumInGroup | 1   | Always set to 1                         | A   | Number of PartyID entries.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 1             |
| 448   | PartyID                 | String     | 11  | Alphanumeric                            | A   | In this case provides the <b>ExecutionWithinFirmShortCode</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | 59786         |
| 447   | PartyIDSource           | Char       | 1   | P = Short code identifier               | A   | Source of PartyID value                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | P             |

| Tag   | Field Name         | Format | Len | Possible Values                                                                                                      | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                | Value Example |
|-------|--------------------|--------|-----|----------------------------------------------------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 452   | PartyRole          | Int    | 3   | 3 = Client ID<br>12 = Executing Trader<br>999 = Not Applicable                                                       | A   | Identifies the type or role of the PartyID (448) specified.<br><br>For Execution with Firm short code in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 999 (Not Applicable);</li> <li>were received in FIX protocol, the value will be set to 3 (Client ID) or 12 (Executing Trader)</li> </ul>                    | 12            |
| 2376  | PartyRoleQualifier | Int    | 2   | 22 = Algorithm<br>23 = Firm or legal entity<br>24 = Natural person<br>99 = Not Applicable                            | C   | Used to further qualify the value of PartyRole (452)<br><br>For ExecutionWithinFirmShortCode in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol, the value will be set to 22 (Algorithm) or 23 (Firm or Legal Entity) or 24 (Natural Person);</li> </ul> | 23            |
| 1724  | OrderOrigination   | Int    | 1   | 5 = Order received from a direct access or sponsored access customer                                                 | C   | Identifies the origin of the order                                                                                                                                                                                                                                                                                                                                                                                                 |               |
| 29    | LastCapacity       | Char   | 1   | 7 = Dealing on own account (DEAL)<br>8 = Matched principal (MTCH)<br>9 = Any other capacity (AOTC)                   | A   | Indicates whether the order that participated in the trade results from trading as matched principal, on own account or as any other capacity.                                                                                                                                                                                                                                                                                     | 7             |
| 21010 | TradeType          | Int    | 2   | 24 = Trade Cancellation (Cash and Derivatives)                                                                       | C   | Type of trade                                                                                                                                                                                                                                                                                                                                                                                                                      | 1             |
| 21023 | ExecPhase          | Char   | 1   | 1 = Continuous Trading Phase<br>2 = Uncrossing Phase<br>3 = Trading at Last Phase<br>4 = Continuous Uncrossing Phase | A   | Indicates the trading phase during which the trade has occurred.                                                                                                                                                                                                                                                                                                                                                                   | 1             |

| Tag   | Field Name      | Format            | Len | Possible Values                                                                                                                                                                                                                                             | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                    | Value Example |
|-------|-----------------|-------------------|-----|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 21080 | TradeQualifier  | MultipleCharValue | 15  | 0 = Uncrossing Trade<br>1 = First Trade Price<br>2 = Passive Order<br>3 = Aggressive Order<br>4 = Trade Creation by Market Operations (Future Use)<br>5 = NAV Trade expressed in bps (Future Use)<br>6 = NAV Trade expressed in price currency (Future Use) | A   | Trade Qualifier. This field can contain up to 7 values, space delimited, provided in different positions.                                                                                              | 2             |
| 375   | ContraBroker    | String            | 20  | From 0 to 2^64-1                                                                                                                                                                                                                                            | C   | <b>CASH ONLY</b><br>ID of the Counterpart Firm in specific cases                                                                                                                                       |               |
| 21019 | OEPartitionID   | Int               | 5   | From 0 to 2^16-1                                                                                                                                                                                                                                            | A   | Identifies uniquely an OE Optiq partition by which the engine is reached.                                                                                                                              | 10            |
| 21021 | LogicalAccessID | Int               | 10  | From 0 to 2^32-1                                                                                                                                                                                                                                            | A   | Identifier of the Logical Access.                                                                                                                                                                      | 9875          |
| 19    | ExecRefID       | String            | 10  | Sequential number. From 0 to 2^32-1                                                                                                                                                                                                                         | C   | The ExecRefID is an unique identifier of a trade being cancelled. In the original Trade message this value is provided in the field ExecID (17). This field is provided in case of trade cancellation. | 587           |
| 14    | CumQty          | Qty               | 20  | From -1 to 2^64-2                                                                                                                                                                                                                                           | M   | Cumulated quantity is provided as value '-1' for Trade cancellation.                                                                                                                                   | -1            |
| 40    | OrdType         | Char              | 1   | 1 = Market<br>2 = Limit<br>3 = Stop-Market / Stop-Market on quote<br>4 = Stop limit / Stop on quote limit<br>K = Market to limit<br>P = Peg<br>T = Average Price<br>X = Iceberg                                                                             | A   | Type of Order.<br><br>Values , K, P, T and X are only for Cash Markets                                                                                                                                 | 2             |
| 59    | TimeInForce     | Char              | 1   | 0 = Day<br>1 = Good Till Cancel (GTC)<br>3 = Immediate or Cancel (IOC)<br>4 = Fill or Kill (FOK)<br>6 = Good till Date (GTD)<br>7 = At the Close<br>A = Good for Time (GTT)<br>B = Good for auction (GFA)                                                   | C   | Specifies the maximum validity of an order.<br><br>Values 7 and B are only for Cash Markets.                                                                                                           | 0             |
| 552   | NoSides         | NumInGroup        | 1   | Always set to 1                                                                                                                                                                                                                                             | A   | Two fill messages are sent for Cross orders                                                                                                                                                            | 1             |

| Tag   | Field Name          | Format            | Len | Possible Values                                                                                                                                                                          | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                | Value Example |
|-------|---------------------|-------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 54    | Side                | Char              | 1   | 1 = Buy<br>2 = Sell                                                                                                                                                                      | A   | Indicates the side of the order.                                                                                                                                                                                                                                                   | 1             |
| 577   | ClearingInstruction | Int               | 4   | 0 = Process normally (formerly Systematic posting)<br>8 = Manual mode<br>9 = Automatic posting mode<br>10 = Automatic give-up mode                                                       | C   | Clearing Instruction.<br><br>Populated in Drop Copy only if provided on order entry by the client.                                                                                                                                                                                 |               |
| 58    | Text                | String            | 18  | Alphanumeric                                                                                                                                                                             | O   | Free Text is manually entered by the trader issuing the order. This field is part of the clearing data.<br><br>Populated in Drop Copy only if provided on order entry by the client.                                                                                               |               |
| 1     | Account             | String            | 12  | Alphanumeric                                                                                                                                                                             | C   | Account Number. Client account number identifying the investor's account. This field is part of the clearing data.                                                                                                                                                                 |               |
| 6399  | AccountCode         | Int               | 1   | 1 = Client<br>2 = House<br>4 = RO<br>5 = Assigned Broker<br>6 = Liquidity Provider<br>7 = Related Party<br>8 = Structured Product Market Maker<br>14 = Omega Client<br>15 = Ceres Client | A   | Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.<br><br>Values 4, 5, 7, and 8 are only for Cash Markets<br>Values 14 and 15 are only for Derivatives Markets | 2             |
| 20021 | LPRole              | Int               | 1   | 1 = Liquidity Provider or Market Maker<br>3 = Retail Liquidity Provider [C]<br>12 = RFQ Liquidity Provider [C]                                                                           | C   | Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode is equal to "Liquidity Provider".<br><br>Only value 1 is applicable for the Derivatives Markets.                                                                                            |               |
| 7443  | PostingAction       | MultipleCharValue | 19  | 1 = Leg 1                                                                                                                                                                                | O   | Posting action code (Open/Close) for the order. This field is part of the clearing data.<br><br>Populated in Drop Copy only if provided on order entry by the client.                                                                                                              |               |
| 539   | NoNestedPartyIDs    | NumInGroup        | 1   | From 1 to 4                                                                                                                                                                              | C   | Number of NestedPartyID entries.                                                                                                                                                                                                                                                   | 6             |

| Tag  | Field Name               | Format | Len | Possible Values                                                         | M/C | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                    | Value Example |
|------|--------------------------|--------|-----|-------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 524  | NestedPartyID            | String | 11  | Alphanumeric                                                            | C   | This use of the repeating group is to provide <b>InvestmentDecisionwithinShortCode</b>                                                                                                                                                                                                                                                                                                                                 | 463           |
| 525  | NestedPartyIDSource      | Char   | 1   | P = Short code identifier                                               | C   | Source of NestedPartyID value                                                                                                                                                                                                                                                                                                                                                                                          | P             |
| 538  | NestedPartyRole          | Int    | 3   | 122 = Investment decision maker                                         | C   | Identifies the type of role of the NestedPartyID (524) specified.                                                                                                                                                                                                                                                                                                                                                      | 122           |
| 2384 | NestedPartyRoleQualifier | Int    | 2   | 22 = Algorithm<br>24 = Natural person<br>99 = Not Applicable            | C   | Used to further qualify the value of NestedPartyRole (538).<br><br>For Investment Decision within short code in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol the value will be set to 22 (Algorithm) or 24 (Natural Person);</li> </ul>   | 23            |
| 524  | NestedPartyID            | String | 11  | Alphanumeric                                                            | C   | This use of the repeating group is to provide <b>ClientIdentificationShortCode</b>                                                                                                                                                                                                                                                                                                                                     | 463           |
| 525  | NestedPartyIDSource      | Char   | 1   | P = Short code identifier                                               | C   | Source of NestedPartyID value                                                                                                                                                                                                                                                                                                                                                                                          | P             |
| 538  | NestedPartyRole          | Int    | 3   | 3 = Client ID                                                           | C   | Identifies the type or role of the NestedPartyID (524) specified                                                                                                                                                                                                                                                                                                                                                       | 3             |
| 2384 | NestedPartyRoleQualifier | Int    | 2   | 23 = Firm or legal entity<br>24 = Natural person<br>99 = Not Applicable | C   | Used to further qualify the value of NestedPartyRole (538).<br><br>For ClientIdentificationShortCode in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol the value will be set to 23 (Firm or Legal Entity) or 24 (Natural person)</li> </ul> | 23            |

| Tag  | Field Name               | Format | Len | Possible Values                                  | M/C      | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                                  | Value Example |
|------|--------------------------|--------|-----|--------------------------------------------------|----------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 524  | NestedPartyID            | String | 11  | Alphanumeric                                     | C        | This use of the repeating group is to provide <b>NonExecutionBrokerShortCode</b>                                                                                                                                                                                                                                                                                                                                                                     | 300           |
| 525  | NestedPartyIDSource      | Char   | 1   | P = Short code identifier                        | C        | Source of NestedPartyID value. Populated only if provided in the original order message                                                                                                                                                                                                                                                                                                                                                              | P             |
| 538  | NestedPartyRole          | Int    | 3   | 26 = Correspondent Broker                        | C        | Identifies the type or role of the NestedPartyID (524) specified. Populated only if provided in the original order message                                                                                                                                                                                                                                                                                                                           | 26            |
| 2384 | NestedPartyRoleQualifier | Int    | 2   | 23 = Firm or legal entity<br>99 = Not Applicable | C        | Used to further qualify the value of NestedPartyRole (538). Populated only if provided in the original order message.<br>For NonExecutionBrokerShortCode in Drop Copy where the values in the original trading OEG message: <ul style="list-style-type: none"> <li>were received in SBE protocol the value will be set to 99 (Not Applicable);</li> <li>were received in FIX protocol the value will be set to 23 (Firm or Legal Entity);</li> </ul> | 23            |
| 524  | NestedPartyID            | String | 11  | Alphanumeric                                     | C        | This use of the repeating group is to provide <b>Clearing Firm ID</b>                                                                                                                                                                                                                                                                                                                                                                                | 9995          |
| 525  | NestedPartyIDSource      | Char   | 1   | D = Proprietary / Custom code                    | C        | Source of NestedPartyID value                                                                                                                                                                                                                                                                                                                                                                                                                        | D             |
| 538  | NestedPartyRole          | Int    | 3   | 4 = Clearing Firm                                | C        | Identifies the type or role of the NestedPartyID (524) specified                                                                                                                                                                                                                                                                                                                                                                                     | 4             |
|      | <b>Message Trailer</b>   |        |     |                                                  | <b>M</b> |                                                                                                                                                                                                                                                                                                                                                                                                                                                      |               |

### 3.5. CLEAR BOOK MESSAGE

Under certain circumstances (Trading Chain Failover for example), Market Operations team will trigger the sending of **Clear Book** (U75) message. The **Clear Book** (U75) message is sent for each impacted instrument regardless of the presence of orders.

| Tag   | Field Name             | Format | Len | Possible Values                                                                                                                                              | M/C      | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                   | Value Example |
|-------|------------------------|--------|-----|--------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
|       | <b>Message Header</b>  |        |     |                                                                                                                                                              | <b>M</b> |                                                                                                                                                                                                                                                                                       |               |
| 48    | SecurityID             | String | 10  | From 0 to 2^32-2                                                                                                                                             | M        | Exchange identification code of the instrument represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files. | 1110530987    |
| 22    | SecurityIDSource       | String | 1   | 8 = Symbol Index                                                                                                                                             | M        | Type of the SecurityID. Always set to 8                                                                                                                                                                                                                                               | 8             |
| 20020 | EMM                    | Int    | 2   | 1 = Cash and Derivative Central Order Book (COB)<br>4 = Derivative Wholesales<br>7 = Derivative On Exchange Off book<br>8 = ETF MTF - NAV Central Order Book | M        | Defines the Exchange Market Mechanism applied on each platform.                                                                                                                                                                                                                       | 1             |
|       | <b>Message Trailer</b> |        |     |                                                                                                                                                              | <b>M</b> |                                                                                                                                                                                                                                                                                       |               |

### 3.6. TCS MESSAGES (CASH ONLY)

MIFID II short codes **are not sent** back in TCS declaration messages in Drop Copy.

#### 3.6.1 “Pre-Matched” Declaration Notice

##### Message: TradeCaptureReportAck (AR)

The structure of a pre-matched declaration notice is as follows:

| Tag                  | Field                          | Format | Len | Possible Values                                                                                                                                                                                                       | M/C/A | Short Description, Compatibility Notes & Conditions                                                | Value Example |
|----------------------|--------------------------------|--------|-----|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|----------------------------------------------------------------------------------------------------|---------------|
|                      | <a href="#">Message Header</a> |        |     |                                                                                                                                                                                                                       | M     |                                                                                                    |               |
| <a href="#">571</a>  | <a href="#">TradeReportID</a>  | String | 20  | From $-2^{63}+1$ to $2^{63}-1$                                                                                                                                                                                        | A     | Unique identifier of trade capture report                                                          | 15            |
| <a href="#">1003</a> | <a href="#">TradeID</a>        | String | 20  | From 0 to $2^{64}-2$                                                                                                                                                                                                  | A     | The unique ID assigned by the matching engine to the trade entity, once it is received or matched. |               |
| <a href="#">939</a>  | <a href="#">TrdRptStatus</a>   | Int    | 2   | 18 = Pre-Matched                                                                                                                                                                                                      | A     | Trade Report Type                                                                                  | 18            |
| <a href="#">828</a>  | <a href="#">TrdType</a>        | Int    | 2   | 51 = Volume weighted average trade<br>1001 = Declaration of a trade outside the book<br>1002 = Fund order (quantity)<br>1003 = Fund order (cash amount)<br>1004 = Declaration of a trade on a Secondary listing place | A     | Type of Operation                                                                                  | 1004          |

| Tag          | Field                       | Format       | Len | Possible Values                                                                                                                                                                                                           | M/C/A | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                                 | Value Example |
|--------------|-----------------------------|--------------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| <u>48</u>    | <u>SecurityID</u>           | String       | 10  | From 0 to 2 <sup>32</sup> -2                                                                                                                                                                                              | M     | Exchange identification code of the instrument, represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files                                                                                                                                                               | 1110530       |
| <u>22</u>    | <u>SecurityIDSource</u>     | String       | 1   | 8 = Symbol Index                                                                                                                                                                                                          | M     | Type of the SecurityID. Always set to 8                                                                                                                                                                                                                                                                                                                                                                                                             | 8             |
| <u>20020</u> | <u>EMM</u>                  | String       | 2   | 5 = Cash On Exchange Off book [C]                                                                                                                                                                                         | A     | Defines the Exchange Market Mechanism applied on each platform.                                                                                                                                                                                                                                                                                                                                                                                     | 5             |
| 21065        | MICofSecondaryListing       | String       | 10  |                                                                                                                                                                                                                           | C     | Identifies the secondary listing place to which an instrument belongs by its MIC (Market Identification Code), segment MIC according to ISO 10383<br><br>In inbound TradeCaptureReport (AE) messages for declarations on the secondary listing place (TrdType = '1004'), the fields SecurityID and MICofSecondaryListing must be provided.<br><br>In associated outbound messages, provided only to acknowledge receipt of the original declaration |               |
| <u>10042</u> | <u>PreMatchingIndicator</u> | Int          | 1   | 2 = Pre-matched for the next fixing<br>3 = Pre-matched for the second next fixing<br>4 = Pre-matched for the third next fixing<br>5 = Pre-matched for the fourth next fixing<br>6 = Pre-matched for the fifth next fixing | C     | Pre-matching delay indicator for a TCS Declaration<br><br>Provided only in messages with TrdType (828) set to 1002 = Fund order (quantity) OR 1003 = Fund order (cash amount)                                                                                                                                                                                                                                                                       |               |
| 60           | TransacTime                 | UTCTimestamp | 27  | Valid values:<br>YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)                                                                               | C     | Indicates the time of message transmission (Format: YYYYMMDD-HH:MM:SS.ssssssss).                                                                                                                                                                                                                                                                                                                                                                    |               |

| Tag  | Field                   | Format     | Len | Possible Values                                                                                                                                                                          | M/C/A | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                               | Value Example |
|------|-------------------------|------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 2670 | TrdRegPublicationReason | Int        | 2   | 0 = NLIQ<br>1 = OILQ<br>2 = PRIC<br>3 = RFPT<br>4 = ILQD<br>5 = SIZE<br>6 = LRGS (Future Use)<br>7 = ILQD – deferred<br>8 = SIZE – deferred                                              | C     | Waiver Indicator<br><br>In outbound TradeCaptureReportAck (AR) messages (from TCS) field TrdRegPublicationReason (2670) is filled with one of the possible values if TrdRptStatus (939) is set to 19 = Filled OR 18 = Pre-Matched; AND the transaction meets the conditions required for a waiver |               |
| 552  | NoSides                 | NumInGroup | 1   | Always set to '1'                                                                                                                                                                        | M     | Number of sides                                                                                                                                                                                                                                                                                   | 1             |
| 54   | Side                    | Char       | 1   | 1 = Buy<br>2 = Sell                                                                                                                                                                      | M     | Indicates the side of the order                                                                                                                                                                                                                                                                   | 1             |
| 1    | Account                 | String     | 12  | Alphanumeric                                                                                                                                                                             | O     | Account Number. Client account number identifying the investor's account. This field is part of the clearing aggregate.                                                                                                                                                                           |               |
| 6399 | AccountCode             | Int        | 1   | 1 = Client<br>2 = House<br>4 = RO<br>5 = Assigned Broker<br>6 = Liquidity Provider<br>7 = Related Party<br>8 = Structured Product Market Maker<br>14 = Omega Client<br>15 = Ceres Client | A     | Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.<br><br>Values 4, 5, 7, and 8 are only for Cash Markets<br>Values 14 and 15 are only for Derivatives Markets                |               |
| 29   | LastCapacity            | Char       | 1   | 7 = Dealing on own account (DEAL)<br>8 = Matched principal (MTCH)<br>9 = Any other capacity (AOTC)                                                                                       | A     | MiFID II field that indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.                                                                                                                                                    |               |

| Tag         | Field                     | Format     | Len | Possible Values                                                          | M/C/A | Short Description, Compatibility Notes & Conditions                                                          | Value Example |
|-------------|---------------------------|------------|-----|--------------------------------------------------------------------------|-------|--------------------------------------------------------------------------------------------------------------|---------------|
| 58          | Text                      | String     | 18  | Alphanumeric                                                             | O     | Free Text is manually entered by the trader issuing the order. This field is part of the clearing aggregate. |               |
| 2015        | PrincipalCode             | String     | 20  | Alphanumeric                                                             | O     | Identifies the beneficiary of the transaction when trading on behalf of another establishment.               |               |
| 53          | Quantity                  | Qty        | 20  | From 0 to 2 <sup>64</sup> -2                                             | C     | Number of traded or ordered units (to be calculated with Quantity Decimals).                                 |               |
| 44          | Price                     | Price      | 20  | From -2 <sup>63</sup> +1 to 2 <sup>63</sup> -1                           | C     | Instrument price per quantity unit (to be calculated with Price/Index Level Decimals).                       |               |
| <u>453</u>  | <u>NoPartyIDs</u>         | NumInGroup | 1   | Always set to '1'                                                        | M     | Number of PartyID entries.                                                                                   | 1             |
| <u>448</u>  | <u>PartyID</u>            | String     | 11  | Alphanumeric                                                             | M     | In this case provides the <b>CounterParty ID</b>                                                             | 7894          |
| <u>447</u>  | <u>PartyIDSource</u>      | Char       | 1   | D = Proprietary / Custom code                                            | M     | Source of NestedPartyID value.                                                                               | D             |
| <u>452</u>  | <u>PartyRole</u>          | Int        | 3   | 17 = Contra Broker                                                       | M     | Identifies the type or role of the NestedPartyID (524) specified.                                            | 17            |
| <u>2376</u> | <u>PartyRoleQualifier</u> | Int        | 2   | 23 = Firm or legal entity                                                | M     | Used to further qualify the value of NestedPartyRole(538).                                                   | 23            |
| 539         | NestedPartyID             | NumInGroup | 1   | If provided, from 1 to 2                                                 | C     | Number of NestedPartyID entries.                                                                             | 1             |
| 524         | NestedPartyID             | String     | 11  | Alphanumeric                                                             | C     | Party identifier/code. See NestedPartyIDSource (525) and NestedPartyRole (538).                              |               |
| 525         | NestedPartyIDSource       | Char       | 1   | D = Proprietary / Custom code<br>P = Short code identifier               | C     | Source of NestedPartyID value.                                                                               |               |
| 538         | NestedPartyRole           | Int        | 3   | 4 = Clearing Firm<br>17 = Contra Firm<br>122 = Investment decision maker | C     | Identifies the type or role of the NestedPartyID (524) specified.                                            |               |

| Tag         | Field                          | Format     | Len | Possible Values                                                                                                                            | M/C/A | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                               | Value Example |
|-------------|--------------------------------|------------|-----|--------------------------------------------------------------------------------------------------------------------------------------------|-------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 2384        | NestedPartyRoleQualifier       | Int        | 2   | 3 = General clearing member<br>4 = Individual clearing member<br>22 = Algorithm<br>24 = Natural person                                     | C     | Used to further qualify the value of NestedPartyRole(538).                                                                                                                                                                                                                                        |               |
| <u>2670</u> | <u>TrdRegPublicationReason</u> | Int        | 2   | 0 = NLIQ<br>1 = OILQ<br>2 = PRIC<br>3 = RFPT<br>4 = ILQD<br>5 = SIZE<br>6 = LRGS (Future Use<br>7 = ILQD – deferred<br>8 = SIZE – deferred | C     | Waiver Indicator<br><br>In outbound TradeCaptureReportAck (AR) messages (from TCS) field TrdRegPublicationReason (2670) is filled with one of the possible values if TrdRptStatus (939) is set to 19 = Filled OR 18 = Pre-Matched; AND the transaction meets the conditions required for a waiver |               |
| <u>552</u>  | <u>NoSides</u>                 | NumInGroup | 1   | Always set to '1'                                                                                                                          | M     | Number of sides                                                                                                                                                                                                                                                                                   | 1             |
| <u>453</u>  | <u>NoPartyIDs</u>              | NumInGroup | 1   | Always set to '1'                                                                                                                          | M     | Number of PartyID entries.                                                                                                                                                                                                                                                                        | 1             |
| 539         | NestedPartyID                  | NumInGroup | 1   | If provided, from 1 to 2                                                                                                                   | C     | Number of NestedPartyID entries.                                                                                                                                                                                                                                                                  | 1             |
| 9952        | PreviousDayFlag                | Boolean    | 1   | 0 = False<br>1 = True                                                                                                                      | C     | Flag indicator whether declaration matched at D or D-1. (0: [indicated as False] means "matched at D" ; 1: [indicated as True] means "matched at D-1")                                                                                                                                            |               |
| 137         | MiscFeeAmt                     | Amt        | 20  | From -2^63+1 to 2^63-                                                                                                                      | C     | Miscellaneous Fee Value. Total order fees related to the funds share creation or redemption applied by the Asset Manager per order.                                                                                                                                                               |               |

| Tag   | Field              | Format | Len | Possible Values                                                                                                                                         | M/C/A | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | Value Example |
|-------|--------------------|--------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------|-------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 21068 | CentralisationDate | String | 10  | YYYY = 0000-9999, MM = 01-12, DD = 01-31<br>Provided only if set in the inbound messages by the client AND is relevant to the type of product / market. | C     | <p>Cut-off for the trading cycle / session on the Euronext Funds Service: Paris is not identified by the fund agent; as such there is no technical cut-off of a trading session set for such funds.</p> <p>Centralisation date may be used by the client to inform the fund agent for which session the declaration should be eligible for, and may be used as a criteria by the fund agent to accept, or not, a declaration. When used, the declaration should be automatically accepted for the following order collection cycle / session if:</p> <ul style="list-style-type: none"> <li>- centralisation date is not specified by the client AND the session has passed its cut-off, OR</li> <li>- centralisation date is specified, and fund agent elects not to acknowledge the declaration during the session identified in the broker's message AND doesn't reject the declaration.</li> </ul> <p>Should be provided in binary equivalent of YYYY-MM-DD, where YYYY = 0000-9999, MM = 01-12, DD = 01-31</p> <p>Should be provided for Euronext Funds Service: Paris instruments only.</p> |               |

| Tag  | Field                           | Format | Len | Possible Values                                                                                                                                                                          | M/C/A | Short Description, Compatibility<br>Notes & Conditions | Value<br>Example |
|------|---------------------------------|--------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|--------------------------------------------------------|------------------|
| 2104 | CCPID                           | Char   | 1   | 0= No CCP<br>1 = LCH SA<br>2= Bilateral Settlement (Traditional)<br>3= LCH Limited<br>5= SIX x-clear<br>6 = EuroCCP<br>7 = Bilateral Settlement (Italian model)<br>9 = Euronext Clearing | C     | Clearing House code attached to a firm                 |                  |
|      | <a href="#">Message Trailer</a> |        |     |                                                                                                                                                                                          | M     |                                                        |                  |

### 3.6.2 “Filled” Declaration Notice

#### Message: TradeCaptureReportAck (AR)

**Trading Venue Transaction Identification Code** (TVTIC) is the unique identifier of a trade in the MiFID II framework. Each individual trade has a corresponding TVTIC.

The different ways to get a trade TVTIC are:

- ◆ Using the public Market Data feed, getting the *Trade Unique Identifier* field in the **Full Trade Information** (1004) message;
- ◆ Retrieving the TVTIC field from the EOD Day Trade file (**FTRRM**);

Using the private Order Entry feed, getting the *Regulatory Trade ID* for which *Regulatory Trade ID Type* equals 5 (TVTIC) from the FIX **TradeCaptureReportAck** (AR) message.

| Tag  | Field          | Format | Len | Possible Values                                                                                                                                                                                                       | M/C/A | Short Description, Compatibility Notes & Conditions                                                | Value Example |
|------|----------------|--------|-----|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|----------------------------------------------------------------------------------------------------|---------------|
|      | Message Header |        |     |                                                                                                                                                                                                                       | M     |                                                                                                    |               |
| 571  | TradeReportID  | String | 20  | From -2^63+1 to 2^63-1                                                                                                                                                                                                | A     | Unique identifier of trade capture report                                                          | 15            |
| 1003 | TradeID        | String | 20  | From 0 to 2^64-2                                                                                                                                                                                                      | A     | The unique ID assigned by the matching engine to the trade entity, once it is received or matched. |               |
| 939  | TrdRptStatus   | Int    | 2   | 7 = Filled                                                                                                                                                                                                            | A     | Trade Report Type                                                                                  | 18            |
| 828  | TrdType        | Int    | 2   | 51 = Volume weighted average trade<br>1001 = Declaration of a trade outside the book<br>1002 = Fund order (quantity)<br>1003 = Fund order (cash amount)<br>1004 = Declaration of a trade on a Secondary listing place | A     | Type of Operation                                                                                  | 1004          |

| Tag   | Field                 | Format     | Len | Possible Values                   | M/C/A | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | Value Example |
|-------|-----------------------|------------|-----|-----------------------------------|-------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 48    | SecurityID            | String     | 10  | From 0 to 2 <sup>32</sup> -2      | M     | Exchange identification code of the instrument, represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files                                                                                                                                                                                                                                                                                          | 1110530       |
| 22    | SecurityIDSource      | String     | 1   | 8 = Symbol Index                  | M     | Type of the SecurityID. Always set to 8                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | 8             |
| 20020 | EMM                   | String     | 2   | 5 = Cash On Exchange Off book [C] | A     | Defines the Exchange Market Mechanism applied on each platform.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 5             |
| 1907  | NoRegulatoryTradeIDs  | NumInGroup | 1   | From 1 to 33                      | C     | Number of RegulatoryTradeIDGrp entries.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | 1             |
| 1903  | RegulatoryTradeID     | String     | 16  | Alphanumeric ID                   | C     | Alphanumeric code unique, consistent and persistent per ISO10383 segment MIC and per trading day assigned by the trading venue to a transaction. Trade Unique Identifier (TUI) is a field aimed at identifying an individual transaction and used as Trading Venue Transaction Identification Code (TVTIC). This is a unique transaction identification code generated by trading venues and disseminated to both the buying and the selling parties, in accordance with Article 12 of the Commission Delegated Regulation (EU) 2017/580 Regulatory Technical Standards (RTS). | ABC123        |
| 1906  | RegulatoryTradeIDType | Int        | 1   | 5 = TVTIC                         | C     | Specifies the type of trade identifier provided in RegulatoryTradeID(1903).                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 5             |

| Tag   | Field                   | Format       | Len | Possible Values                                                                                                                                                                                                           | M/C/A | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                                 | Value Example |
|-------|-------------------------|--------------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 21065 | MICofSecondaryListing   | String       | 10  |                                                                                                                                                                                                                           | C     | Identifies the secondary listing place to which an instrument belongs by its MIC (Market Identification Code), segment MIC according to ISO 10383<br><br>In inbound TradeCaptureReport (AE) messages for declarations on the secondary listing place (TrdType = '1004'), the fields SecurityID and MICofSecondaryListing must be provided.<br><br>In associated outbound messages, provided only to acknowledge receipt of the original declaration |               |
| 10042 | PreMatchingIndicator    | Int          | 1   | 2 = Pre-matched for the next fixing<br>3 = Pre-matched for the second next fixing<br>4 = Pre-matched for the third next fixing<br>5 = Pre-matched for the fourth next fixing<br>6 = Pre-matched for the fifth next fixing | C     | Pre-matching delay indicator for a TCS Declaration<br><br>Provided only in messages with TrdType (828) set to 1002 = Fund order (quantity) OR 1003 = Fund order (cash amount)                                                                                                                                                                                                                                                                       |               |
| 60    | TransacTime             | UTCTimestamp | 27  | Valid values:<br>YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)                                                                               | C     | Indicates the time of message transmission (Format: YYYYMMDD-HH:MM:SS.ssssssss).                                                                                                                                                                                                                                                                                                                                                                    |               |
| 2670  | TrdRegPublicationReason | Int          | 2   | 0 = NLIQ<br>1 = OILQ<br>2 = PRIC<br>3 = RFPT<br>4 = ILQD<br>5 = SIZE<br>6 = LRGS (Future Use)<br>7 = ILQD – deferred<br>8 = SIZE – deferred                                                                               | C     | Waiver Indicator<br><br>In outbound TradeCaptureReportAck (AR) messages (from TCS) field TrdRegPublicationReason (2670) is filled with one of the possible values if TrdRptStatus (939) is set to 19 = Filled OR 18 = Pre-Matched; AND the transaction meets the conditions required for a waiver                                                                                                                                                   |               |
| 552   | NoSides                 | NumInGroup   | 1   | Always set to '1'                                                                                                                                                                                                         | M     | Number of sides                                                                                                                                                                                                                                                                                                                                                                                                                                     | 1             |
| 54    | Side                    | Char         | 1   | 1 = Buy<br>2 = Sell                                                                                                                                                                                                       | M     | Indicates the side of the order                                                                                                                                                                                                                                                                                                                                                                                                                     | 1             |

| Tag  | Field              | Format     | Len | Possible Values                                                                                                                                                                          | M/C/A | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                | Value Example |
|------|--------------------|------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 1    | Account            | String     | 12  | Alphanumeric                                                                                                                                                                             | O     | Account Number. Client account number identifying the investor's account. This field is part of the clearing aggregate.                                                                                                                                                            |               |
| 6399 | AccountCode        | Int        | 1   | 1 = Client<br>2 = House<br>4 = RO<br>5 = Assigned Broker<br>6 = Liquidity Provider<br>7 = Related Party<br>8 = Structured Product Market Maker<br>14 = Omega Client<br>15 = Ceres Client | A     | Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.<br><br>Values 4, 5, 7, and 8 are only for Cash Markets<br>Values 14 and 15 are only for Derivatives Markets |               |
| 29   | LastCapacity       | Char       | 1   | 7 = Dealing on own account (DEAL)<br>8 = Matched principal (MTCH)<br>9 = Any other capacity (AOTC)                                                                                       | A     | MiFID II field that indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.                                                                                                                                     |               |
| 58   | Text               | String     | 18  | Alphanumeric                                                                                                                                                                             | O     | Free Text is manually entered by the trader issuing the order. This field is part of the clearing aggregate.                                                                                                                                                                       |               |
| 2015 | PrincipalCode      | String     | 20  | Alphanumeric                                                                                                                                                                             | O     | Identifies the beneficiary of the transaction when trading on behalf of another establishment.                                                                                                                                                                                     |               |
| 53   | Quantity           | Qty        | 20  | From 0 to 2 <sup>64</sup> -2                                                                                                                                                             | C     | Number of traded or ordered units (to be calculated with Quantity Decimals).                                                                                                                                                                                                       |               |
| 44   | Price              | Price      | 20  | From -2 <sup>63</sup> +1 to 2 <sup>63</sup> -1                                                                                                                                           | C     | Instrument price per quantity unit (to be calculated with Price/Index Level Decimals).                                                                                                                                                                                             |               |
| 453  | NoPartyIDs         | NumInGroup | 1   | Always set to '1'                                                                                                                                                                        | M     | Number of PartyID entries.                                                                                                                                                                                                                                                         | 1             |
| 448  | PartyID            | String     | 11  | Alphanumeric                                                                                                                                                                             | M     | In this case provides the <b>CounterParty ID</b>                                                                                                                                                                                                                                   | 7894          |
| 447  | PartyIDSource      | Char       | 1   | D = Proprietary / Custom code                                                                                                                                                            | M     | Source of NestedPartyID value.                                                                                                                                                                                                                                                     | D             |
| 452  | PartyRole          | Int        | 3   | 17 = Contra Broker                                                                                                                                                                       | M     | Identifies the type or role of the NestedPartyID (524) specified.                                                                                                                                                                                                                  | 17            |
| 2376 | PartyRoleQualifier | Int        | 2   | 23 = Firm or legal entity                                                                                                                                                                | M     | Used to further qualify the value of NestedPartyRole(538).                                                                                                                                                                                                                         | 23            |

| Tag   | Field                    | Format       | Len | Possible Values                                                                                                                                                  | M/C/A | Short Description, Compatibility Notes & Conditions                                                                                  | Value Example |
|-------|--------------------------|--------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|--------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 539   | NestedPartyID            | NumInGroup   | 1   | If provided, from 1 to 2                                                                                                                                         | C     | Number of NestedPartyID entries.                                                                                                     | 1             |
| 524   | NestedPartyID            | String       | 11  | Alphanumeric                                                                                                                                                     | C     | Party identifier/code. See NestedPartyIDSource (525) and NestedPartyRole (538).                                                      |               |
| 525   | NestedPartyIDSource      | Char         | 1   | D = Proprietary / Custom code<br>P = Short code identifier                                                                                                       | C     | Source of NestedPartyID value.                                                                                                       |               |
| 538   | NestedPartyRole          | Int          | 3   | 4 = Clearing Firm<br>17 = Contra Firm<br>122 = Investment decision maker                                                                                         | C     | Identifies the type or role of the NestedPartyID (524) specified.                                                                    |               |
| 2384  | NestedPartyRoleQualifier | Int          | 2   | 3 = General clearing member<br>4 = Individual clearing member<br>22 = Algorithm<br>24 = Natural person                                                           | C     | Used to further qualify the value of NestedPartyRole(538).                                                                           |               |
| 10055 | SettlPeriod              | Int          | 2   | From 0 to 30                                                                                                                                                     | C     | Indicates the settlement delay in trading days, from 0 to 30 days<br>Provided only if the SettlementFlag (9970) is set to 1 = True   | 1             |
| 9970  | SettlementFlag           | Char         | 1   | 0 = False<br>1 = True                                                                                                                                            | C     | Indicates whether the trade must be settled or not. (0: Not Settled ; 1: Settled)                                                    | 1             |
| 9971  | GuaranteeFlag            | Char         | 1   | 1 = Cleared but not Guaranteed<br>2 = Cleared and Guaranteed                                                                                                     | C     | Indicates if the trade is guaranteed or not (for clearing purposes)<br>Provided only if the SettlementFlag (9970) is set to 1 = True | 2             |
| 1839  | TradePriceCondition      | Int          | 1   | 15 = Non-price forming trade (NPFT)<br>101 = Plain Vanilla Trade<br>102 = Trade Not Contributing to Price Discovery Process<br>103 = Dark Trade (for future use) | C     | Contribution to price formation or the price discovery process. Provided only if set in the inbound messages by the client.          |               |
| 10026 | VWAPBegTime              | UTCTimestamp | 27  | YYYYMMDD-HH:MM:SS.sss.nnn                                                                                                                                        | O     | Start time for the Volume Weight Average price computation period.                                                                   |               |
| 10027 | VWAPEndTime              | UTCTimestamp | 27  | YYYYMMDD-HH:MM:SS.sss.nnn                                                                                                                                        | O     | End time for the Volume Weight Average price computation period.                                                                     |               |

| Tag  | Field           | Format  | Len | Possible Values       | M/C/A | Short Description, Compatibility Notes & Conditions                                                                                                    | Value Example |
|------|-----------------|---------|-----|-----------------------|-------|--------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 381  | GrossTradeAmt   | Amt     | 9   | Amount                | C     | Total amount of a Declaration<br>Provided only in case the transaction is associated to Funds                                                          |               |
| 9952 | PreviousDayFlag | Boolean | 1   | 0 = False<br>1 = True | C     | Flag indicator whether declaration matched at D or D-1. (0: [indicated as False] means "matched at D" ; 1: [indicated as True] means "matched at D-1") |               |
| 137  | MiscFeeAmt      | Amt     | 20  | From -2^63+1 to 2^63- | C     | Miscellaneous Fee Value. Total order fees related to the funds share creation or redemption applied by the Asset Manager per order.                    |               |

| Tag   | Field              | Format | Len | Possible Values                                                                                                                                         | M/C/A | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | Value Example |
|-------|--------------------|--------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------|-------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 21068 | CentralisationDate | String | 10  | YYYY = 0000-9999, MM = 01-12, DD = 01-31<br>Provided only if set in the inbound messages by the client AND is relevant to the type of product / market. | C     | <p>Cut-off for the trading cycle / session on the Euronext Funds Service: Paris is not identified by the fund agent; as such there is no technical cut-off of a trading session set for such funds.</p> <p>Centralisation date may be used by the client to inform the fund agent for which session the declaration should be eligible for, and may be used as a criteria by the fund agent to accept, or not, a declaration. When used, the declaration should be automatically accepted for the following order collection cycle / session if:</p> <ul style="list-style-type: none"> <li>- centralisation date is not specified by the client AND the session has passed its cut-off, OR</li> <li>- centralisation date is specified, and fund agent elects not to acknowledge the declaration during the session identified in the broker's message AND doesn't reject the declaration.</li> </ul> <p>Should be provided in binary equivalent of YYYY-MM-DD, where YYYY = 0000-9999, MM = 01-12, DD = 01-31</p> <p>Should be provided for Euronext Funds Service: Paris instruments only.</p> |               |
| 2104  | CCPID              | Char   | 1   | 0= No CCP<br>1 = LCH SA<br>2= Bilateral Settlement<br>3= LCH Limited<br>5= SIX x-clear<br>6 = EuroCCP<br>9 = Euronext Clearing                          | C     | Clearing House code attached to a firm                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |               |
|       | Message Trailer    |        |     |                                                                                                                                                         | M     |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |               |



### 3.6.3 “Trade Cancelled” Declaration Notice

#### Message: TradeCaptureReportAck (AR)

Sample values provided in this example represent a notice that a declaration that was previously filled, has been cancelled, for an instrument with Symbol Index 1110530 in TCS, which was set on secondary listing place of XAMS.

For a Trade Cancelled (cancellation of declaration being already matched), the section *RegulatoryTradeIDs* is added with the Trade Unique Identifier (used as TVTIC) corresponding to the trade being cancelled.

| Tag  | Field            | Format | Len | Possible Values                                                                                                                                                                                                       | M/C/A | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                   | Value Example |
|------|------------------|--------|-----|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
|      | Message Header   |        |     |                                                                                                                                                                                                                       | M     |                                                                                                                                                                                                                                                                                       |               |
| 571  | TradeReportID    | String | 20  | From 0 to 2 <sup>64</sup> -2                                                                                                                                                                                          | A     | Unique identifier of trade capture report                                                                                                                                                                                                                                             | 15            |
| 1003 | TradeID          | String | 20  | From 0 to 2 <sup>64</sup> -2                                                                                                                                                                                          | A     | The unique ID assigned by the matching engine to the trade entity, once it is received or matched.                                                                                                                                                                                    |               |
| 939  | TrdRptStatus     | Int    | 2   | 2 = Cancelled                                                                                                                                                                                                         | A     | Trade Report Type                                                                                                                                                                                                                                                                     | 2             |
| 828  | TrdType          | Int    | 2   | 51 = Volume weighted average trade<br>1001 = Declaration of a trade outside the book<br>1002 = Fund order (quantity)<br>1003 = Fund order (cash amount)<br>1004 = Declaration of a trade on a Secondary listing place | A     | Type of Operation                                                                                                                                                                                                                                                                     | 1004          |
| 48   | SecurityID       | String | 10  | From 0 to 2 <sup>32</sup> -2                                                                                                                                                                                          | M     | Exchange identification code of the instrument, represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files | 1110530       |
| 22   | SecurityIDSource | String | 1   | 8 = Symbol Index                                                                                                                                                                                                      | M     | Type of the SecurityID. Always set to 8                                                                                                                                                                                                                                               | 8             |

| Tag   | Field                 | Format       | Len | Possible Values                                                                                                                             | M/C/A | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | Value Example |
|-------|-----------------------|--------------|-----|---------------------------------------------------------------------------------------------------------------------------------------------|-------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 20020 | EMM                   | String       | 2   | 5 = Cash On Exchange Off book [C]                                                                                                           | A     | Defines the Exchange Market Mechanism applied on each platform.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | 5             |
| 1907  | NoRegulatoryTradeIDs  | NumInGroup   | 1   | From 1 to 33                                                                                                                                | A     | Number of RegulatoryTradeIDGrp entries.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | 1             |
| 1903  | RegulatoryTradeID     | String       | 16  | Alphanumerical ID                                                                                                                           | A     | Alphanumerical code unique, consistent and persistent per ISO10383 segment MIC and per trading day assigned by the trading venue to a transaction. Trade Unique Identifier (TUI) is a field aimed at identifying an individual transaction and used as Trading Venue Transaction Identification Code (TVTIC). This is a unique transaction identification code generated by trading venues and disseminated to both the buying and the selling parties, in accordance with Article 12 of the Commission Delegated Regulation (EU) 2017/580 Regulatory Technical Standards (RTS). | ABC123        |
| 1906  | RegulatoryTradeIDType | Int          | 1   | 5 = TVTIC                                                                                                                                   | C     | Specifies the type of trade identifier provided in RegulatoryTradeID(1903).                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | 5             |
| 21065 | MICofSecondaryListing | String       | 10  |                                                                                                                                             | C     | Identifies the secondary listing place to which an instrument belongs by its MIC (Market Identification Code), segment MIC according to ISO 10383<br><br>In inbound TradeCaptureReport (AE) messages for declarations on the secondary listing place (TrdType = '1004'), the fields SecurityID and MICofSecondaryListing must be provided.<br><br>In associated outbound messages, provided only to acknowledge receipt of the original declaration                                                                                                                              |               |
| 60    | TransacTime           | UTCTimestamp | 27  | Valid values:<br>YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds) | C     | Indicates the time of message transmission (Format: YYYYMMDD-HH:MM:SS.ssssssss).                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |               |

| Tag  | Field                   | Format     | Len | Possible Values                                                                                                                                                                          | M/C/A | Short Description, Compatibility Notes & Conditions                                                                                                                                                                                                                                               | Value Example |
|------|-------------------------|------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 2670 | TrdRegPublicationReason | Int        | 2   | 0 = NLIQ<br>1 = OILQ<br>2 = PRIC<br>3 = RFPT<br>4 = ILQD<br>5 = SIZE<br>6 = LRGS (Future Use)<br>7 = ILQD – deferred<br>8 = SIZE – deferred                                              | C     | Waiver Indicator<br><br>In outbound TradeCaptureReportAck (AR) messages (from TCS) field TrdRegPublicationReason (2670) is filled with one of the possible values if TrdRptStatus (939) is set to 19 = Filled OR 18 = Pre-Matched; AND the transaction meets the conditions required for a waiver |               |
| 552  | NoSides                 | NumInGroup | 1   | Always set to '1'                                                                                                                                                                        | M     | Number of sides                                                                                                                                                                                                                                                                                   | 1             |
| 54   | Side                    | Char       | 1   | 1 = Buy<br>2 = Sell                                                                                                                                                                      | M     | Indicates the side of the order                                                                                                                                                                                                                                                                   | 1             |
| 1    | Account                 | String     | 12  | Alphanumeric                                                                                                                                                                             | O     | Account Number. Client account number identifying the investor's account. This field is part of the clearing aggregate.                                                                                                                                                                           |               |
| 6399 | AccountCode             | Int        | 1   | 1 = Client<br>2 = House<br>4 = RO<br>5 = Assigned Broker<br>6 = Liquidity Provider<br>7 = Related Party<br>8 = Structured Product Market Maker<br>14 = Omega Client<br>15 = Ceres Client | A     | Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.<br><br>Values 4, 5, 7, and 8 are only for Cash Markets<br>Values 14 and 15 are only for Derivatives Markets                |               |
| 29   | LastCapacity            | Char       | 1   | 7 = Dealing on own account (DEAL)<br>8 = Matched principal (MTCH)<br>9 = Any other capacity (AOTC)                                                                                       | A     | MiFID II field that indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.                                                                                                                                                    |               |
| 58   | Text                    | String     | 18  | Alphanumeric                                                                                                                                                                             | O     | Free Text is manually entered by the trader issuing the order. This field is part of the clearing aggregate.                                                                                                                                                                                      |               |

| Tag  | Field               | Format     | Len | Possible Values                                                                                                                                                  | M/C/A | Short Description, Compatibility Notes & Conditions                                                                                                          | Value Example |
|------|---------------------|------------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|--------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| 2015 | PrincipalCode       | String     | 20  | Alphanumeric                                                                                                                                                     | O     | Identifies the beneficiary of the transaction when trading on behalf of another establishment.                                                               |               |
| 53   | Quantity            | Qty        | 20  | From 0 to 2 <sup>64</sup> -2                                                                                                                                     | C     | Number of traded or ordered units (to be calculated with Quantity Decimals).<br>Only provided if 'TrdType' (operation type) is '6'                           |               |
| 44   | Price               | Price      | 20  | From -2 <sup>63</sup> +1 to 2 <sup>63</sup> -1                                                                                                                   | C     | Instrument price per quantity unit (to be calculated with Price/Index Level Decimals).<br>Only provided if 'TrdType' (operation type) is '1', or '5', or '7' |               |
| 453  | NoPartyIDs          | NumInGroup | 1   | Always set to '1'                                                                                                                                                | M     | Number of PartyID entries.                                                                                                                                   | 1             |
| 448  | PartyID             | String     | 11  | Alphanumeric                                                                                                                                                     | M     | In this case provides the <b>CounterParty ID</b>                                                                                                             | 7894          |
| 447  | PartyIDSource       | Char       | 1   | D = Proprietary / Custom code                                                                                                                                    | M     | Source of NestedPartyID value.                                                                                                                               | D             |
| 452  | PartyRole           | Int        | 3   | 17 = Contra Broker                                                                                                                                               | M     | Identifies the type or role of the NestedPartyID (524) specified.                                                                                            | 17            |
| 2376 | PartyRoleQualifier  | Int        | 2   | 23 = Firm or legal entity                                                                                                                                        | M     | Used to further qualify the value of NestedPartyRole(538).                                                                                                   | 23            |
| 1839 | TradePriceCondition | Int        | 1   | 15 = Non-price forming trade (NPFT)<br>101 = Plain Vanilla Trade<br>102 = Trade Not Contributing to Price Discovery Process<br>103 = Dark Trade (for future use) | C     | Contribution to price formation or the price discovery process. Provided only if set in the inbound messages by the client.                                  |               |
| 9952 | PreviousDayFlag     | Boolean    | 1   | 0 = False<br>1 = True                                                                                                                                            | C     | Flag indicator whether declaration matched at D or D-1. (0: [indicated as False] means "matched at D" ; 1: [indicated as True] means "matched at D-1")       |               |
|      | Message Trailer     |            |     |                                                                                                                                                                  | M     |                                                                                                                                                              |               |



## REVISION HISTORY

| Version | Change Description                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
|---------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 5.357.0 | <p>following changes have been made to this version of the document:</p> <ul style="list-style-type: none"> <li>■ <u>Addition of new fields to the ExecutionReport (8) message for the rejection of New Order (01) messages (chapter 3.3.6).</u></li> </ul>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| 5.355.0 | <p>The following changes have been made to this version of the document:</p> <ul style="list-style-type: none"> <li>■ <u>Tag 150 ExecType - addition of values</u> <ul style="list-style-type: none"> <li>- <u>In Section 3.3.1 Acknowledgement of New Order and Request for Liquidity or Price via Quote Request (RFQ) message: % = Auto RFQ Confirmation Ack</u></li> <li>- <u>In Section 3.4.2 Trade Execution (Fill or Partial Fill): @ = Auto RFQ fully matched with other counterparts</u></li> </ul> </li> <li>■ <u>In Section 2.3.1 Order Messages for COB and Request for Liquidity or Price via Quote Request (RFQ) and a Cross Order</u> <ul style="list-style-type: none"> <li>- <u>Added new mappings between new AckType values and ExecType values for Auto-RFQ confirmation and cancellation</u></li> </ul> </li> <li>■ <u>In Section 2.3.1 Order Messages for COB and Request for Liquidity or Price via Quote Request (RFQ) and a Cross Order</u> <ul style="list-style-type: none"> <li>- <u>Removed the 'Derivatives only' dissemination as ExecutionReport is broadcasted also in Cash market for RFQ</u></li> </ul> </li> </ul> |
| 5.354.0 | <p>The following changes have been made to this version of the document:</p> <p><u>Section 2.3: corrected typo</u></p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |
| 5.353.0 | <p>The following changes have been made to this version of the document:</p> <ul style="list-style-type: none"> <li>■ Section Tag 20052 <u>DarkExecutionInstruction</u> : updated length from 9 to 11</li> <li>■ For tag 20052 <u>DarkExecutionInstruction</u> , updated length and corrected typos in following Sections: <ul style="list-style-type: none"> <li>a) <u>Acknowledgement of New Order and Request for Liquidity or Price via Quote Request (RFQ) and a Cross Order</u></li> <li>b) <u>Triggering of a Previously Submitted Order</u></li> <li>c) <u>Notification After Ownership Request</u></li> <li>d) <u>Cancellation of an Order</u></li> <li>e) <u>Modification of an Order</u></li> </ul> </li> </ul> <p><u>Trade Execution (Full or Partial Fill) – Individual Instrument (Cash) / Outright (Derivatives)</u></p>                                                                                                                                                                                                                                                                                                               |
| 5.351.0 | <p>The following changes have been made to this version of the document:</p> <p>Tag 20052 <b>DarkExecutionInstruction</b> : Add a position 6 for "Dark STP Indicator".</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
| 5.39.0  | <p>The following changes have been made to this version of the document:</p> <ul style="list-style-type: none"> <li>■ Section <u>Clear Book Message</u>: updated description</li> </ul>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| 5.33.1  | <p>The following changes have been made to this version of the document:</p> <ul style="list-style-type: none"> <li>■ Section Drop <u>Copy Kill Switch and Unsuspension (Cash Market)</u> added back (removed by mistake since v5.28.0)</li> </ul>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
| 5.33.0  | <p>The following changes have been made to this version of the document:</p> <ul style="list-style-type: none"> <li>■ Section <u>TCS Messages (Cash Market)</u>: clarification added – TradeCaptureReportAck (AR) message is sent for cancellation of a matched declaration</li> <li>■ NoRegulatoryTradeIDs (1907) FIX Tag: number of occurrences is from 1 to 33 as for derivatives this section is used for trade leg as well.</li> </ul>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| 5.31.0  | <p>The following changes have been made to this version of the document:</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |

| Version | Change Description                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
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|         | <ul style="list-style-type: none"> <li>Section <a href="#">2.3.1 Order Messages for COB and Request for Liquidity or Price via Quote Request (RFQ)</a>: <ul style="list-style-type: none"> <li>Correction to indicate that Dark Trades take place for Euronext Equities Cash Markets</li> </ul> </li> <li>Section <a href="#">2.3.2 Trade Messages [Default Service]</a>: <ul style="list-style-type: none"> <li>Correction to indicate that Dark Trades take place for Euronext Equities Cash Markets</li> </ul> </li> </ul>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |
| 5.30.0  | <p>The following changes have been made to this version of the document:</p> <ul style="list-style-type: none"> <li>Section <a href="#">3.3.1 Acknowledgment of New Order and Request for Liquidity or Price via Quote Request (RFQ)</a>: <ul style="list-style-type: none"> <li>a) Field “TriggeredStopTimeInForce” – Added new possible value ‘Immediate or Cancel’ and removed note that the field was only applicable for “Cash Only”</li> <li>b) Field “StopPx” – removed mention of “Cash Only”</li> <li>c) Field “OrdType” – removed note that “Values 3, 4 are only for Cash Markets”</li> </ul> </li> <li>Section <a href="#">3.3.2 Triggering of a Previously Submitted Order (Cash Markets Only)</a>: <ul style="list-style-type: none"> <li>a) Removed “Cash Markets Only” from the section’s title</li> <li>b) Field “TriggeredStopTimeInForce” – Added new possible value ‘Immediate or Cancel’ and removed note that the field was only applicable for “Cash Only”</li> <li>c) Field “OrdType” – removed note that “Values 3, 4 are only for Cash Markets”</li> </ul> </li> <li>Section <a href="#">3.3.3 Notification After Ownership</a>: <ul style="list-style-type: none"> <li>a) Field “TriggeredStopTimeInForce” – Added new possible value ‘Immediate or Cancel’ and removed note that the field was only applicable for “Cash Only”</li> <li>b) Field “OrdType” – removed note that “Values 3, 4 are only for Cash Markets”</li> </ul> </li> <li>Section <a href="#">3.3.4 Cancellation of an Order</a>: <ul style="list-style-type: none"> <li>a) Field “TriggeredStopTimeInForce” – Added new possible value ‘Immediate or Cancel’ and removed note that the field was only applicable for “Cash Only”</li> <li>b) Field “OrdType” – removed note that “Values 3, 4 are only for Cash Markets”</li> </ul> </li> <li>Section <a href="#">3.3.5 Modification of an Order</a>: <ul style="list-style-type: none"> <li>a) Field “TriggeredStopTimeInForce” – Added new possible value ‘Immediate or Cancel’ and removed note that the field was only applicable for “Cash Only”</li> <li>b) Field “OrdType” – removed note that “Values 3, 4 are only for Cash Markets”</li> </ul> </li> <li>Section <a href="#">3.4.2 Trade Execution (Full or Partial Fill) - Individual Instrument (Cash) / Outright (Derivative)</a>: <ul style="list-style-type: none"> <li>a) Field “OrdType” – removed note that “Values 3, 4 are only for Cash Markets”</li> </ul> </li> <li>Section <a href="#">3.4.3 Cancellation of a Trade</a>: <ul style="list-style-type: none"> <li>- Field “OrdType” – removed note that “Values 3, 4 are only for Cash Markets”</li> </ul> </li> </ul> |
| 5.29.0  | <p>The following changes have been made to this version of the document:</p> <ul style="list-style-type: none"> <li>Value ‘5’ (Assigned Broker) is added in FIX Tag 6399 (<i>AccountCode</i>) <ul style="list-style-type: none"> <li>a) Value ‘104’ (RFQ Trade) is added in FIX Tag 21010 (<i>TradeType</i>)</li> </ul> </li> </ul>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| 5.28.0  | <p>The following changes have been made to this version of the document:</p> <ul style="list-style-type: none"> <li>In section 3.3.4 “Cancellation of an order” <ul style="list-style-type: none"> <li>-Remove: Kill Reason (Future Use), as tag 21807 already exists and is used for ParentRegulatoryTradeID</li> </ul> </li> <li>In section 3.7 “Trade Messages” <ul style="list-style-type: none"> <li>-Tag 571 TradeReportID added in Trade Cancelled Declaration Notice,</li> <li>-Tag 828 TrdType added in Trade Cancelled Declaration Notice,</li> <li>-Tag 21065 MICofSecondaryListing added in Pre-Matched, Filled and Trade Cancelled Declaration Notice,</li> <li>-Tag 2670 TrdRegPublicationReason added in Pre-Matched and Trade Cancelled Declaration Notice,</li> <li>-Tags 552 NoSides group (with tags 54, 1, 6399, 29, 58, 2015, 53, 44) added in Trade Cancelled Declaration Notice,</li> <li>-Tags 539 NestedPartyID group (with tags 524, 525, 538, 2384) added in Pre-Matched, Filled Declaration Notice,</li> </ul> </li> </ul>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |

| Version | Change Description                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
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|         | <ul style="list-style-type: none"> <li>-Tags 1839 TradePriceCondition added in Trade Cancelled Declaration Notice,</li> <li>-Tags 10026 VWAPBegTime and 10027 VWAPEndTime added in Filled Declaration Notice,</li> <li>-Tag 381 GrossTradeAmt added in Filled Declaration Notice,</li> <li>-Tag 9952 PreviousDayFlag added in Pre-Matched, Filled and Trade Cancelled Declaration Notice,</li> <li>-Tag 137 MiscFeeAmt added in Pre-Matched and Filled Declaration Notice.</li> </ul> <ul style="list-style-type: none"> <li>■ In section <a href="#">2.3.1 Order Messages for COB and Request for Liquidity or Price via Quote Request (RFQ)</a>: <ul style="list-style-type: none"> <li>-New kill Reasons and the equivalent ExecType (150) values added to support Maximum Exposure Position</li> </ul> </li> <li>■ In Section <a href="#">3.3.4 Cancellation of an Order</a>:</li> <li>■ New ExecType (150) values added on the list of possible reasons why an order might get cancelled;</li> </ul>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
| 5.25.0  | <ul style="list-style-type: none"> <li>■ The following changes have been made to this version of the document: <ul style="list-style-type: none"> <li>- Tag 21804 (LongClientID) description clarification: For Cash Markets this field is ignored except for IPO where this field is used to provide the information of the tax code.</li> </ul> </li> </ul>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| 5.21.0  | <p>The following changes have been made to this version of the document:</p> <ul style="list-style-type: none"> <li>■ New section <a href="#">Drop Copy Kill Switch and Unsuspension (Cash Market)</a></li> <li>■ New section <a href="#">Clear Book following a Failover</a> <ul style="list-style-type: none"> <li>- New section <a href="#">Clear Book Message</a></li> </ul> </li> </ul>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| 5.16.0  | <p>Introduction of SBE 316.</p> <p>The following changes have been made to this version of the document:</p> <ul style="list-style-type: none"> <li>■ In <a href="#">Glossary</a>: <ul style="list-style-type: none"> <li>-Added: MyENXPlatform</li> </ul> </li> <li>■ In <a href="#">Order Messages for COB and Request for Liquidity or Price via Quote Request (RFQ)</a>: <ul style="list-style-type: none"> <li>-Mapping added for <i>Kill Reason</i> field - Order Cancelled due to Order Price Control Collar breach</li> </ul> </li> <li>■ In <a href="#">Trading Venue Transaction Identification Code (TVTIC)</a>: <ul style="list-style-type: none"> <li>- Section updated</li> </ul> </li> <li>■ In <a href="#">Trade Execution (Full or Partial Fill) – Individual Instrument (Cash) / Outright (Derivatives)</a>: <ul style="list-style-type: none"> <li>- Added ParentRegulatoryTradeID field and NoRegulatoryTradeIDs section which contains Trade Unique Identifier acting as TVTIC</li> </ul> </li> <li>■ In <a href="#">Cancellation of a Trade</a> <ul style="list-style-type: none"> <li>- Added ParentRegulatoryTradeID field and NoRegulatoryTradeIDs section which contains Trade Unique Identifier acting as TVTIC</li> </ul> </li> <li>■ In <a href="#">“Filled” Declaration Notice</a>: <ul style="list-style-type: none"> <li>- Added:NoRegulatoryTradeIDs section which contains Trade Unique Identifier acting as TVTIC</li> </ul> </li> <li>■ In <a href="#">“Trade Cancelled” Declaration Notice</a>: <ul style="list-style-type: none"> <li>- Added:NoRegulatoryTradeIDs section which contains Trade Unique Identifier acting as TVTIC</li> </ul> </li> </ul> |
| 4.13.0  | <ul style="list-style-type: none"> <li>- Introduction of SBE 313 – no impacts</li> </ul>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| 4.12.0  | <p>Introduction of SBE 312.</p> <p>The following changes have been made to this version of the document:</p> <ul style="list-style-type: none"> <li>■ In <a href="#">Order Messages for COB</a>: <ul style="list-style-type: none"> <li>- Added value 2 (Cancel both orders) in field STPAggressorIndicator</li> </ul> </li> </ul>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| 4.11.0  | <ul style="list-style-type: none"> <li>- Introduction of SBE 311 – no impacts</li> </ul>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| 4.10.0  | <p>Introduction of SBE 310 – no impacts</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
| 4.6.0   | <p>Introduction of SBE 306 – no impacts</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |

| Version | Change Description                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
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| 4.5.0   | Introduction of SBE 305 – no impacts                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| 4.4.0   | Introduction of SBE 304 – no impacts                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| 2.1.1   | <p>The following changes have been made:</p> <p><b><u>At Messages/Fields Level:</u></b></p> <ul style="list-style-type: none"> <li>■ Field TradingSessionID tag (336): the description of the field is updated.</li> <li>■ Field TradeQualifier tag (21080): the length of the field is updated to 15 instead of 13.</li> <li>■ Field orderStatus tag (39): the value of the field is updated to 3 (Done for Day) as kill reason instead of 4 (Cancelled) for the case of cancellation of an order with execType (150) value 3 (Done for Day).</li> </ul> <p><b><u>At Descriptions Level:</u></b></p> <ul style="list-style-type: none"> <li>■ Preface section added.</li> <li>■ Support section updated by adding phone number per country.</li> <li>■ Merge the Functional Overview description and the Introduction description to have one Introduction under Functional Overview chapter.</li> <li>■ Put the Glossary section under the Functional Overview chapter.</li> <li>■ Remove the table of Optiq segments from Selection of Optiq Segment section and replace it by adding a link to the Optiq Segment table available and the newly added section “Scope”.</li> <li>■ Improving sections’ 2.1.2, 2.3.1, 3.4.1 and 3.4.2 descriptions.</li> <li>■ Clarifying the case of “Strategy Trade” which is available under section 2.3.2.</li> <li>■ The <b>OrderCancelReject</b> (9) is provided by Drop Copy for the rejection of an Order Cancel or an Order Modification for both Cash and Derivatives Market.- updated under section 2.3.1- Order Rejection case.</li> </ul> <p>The document format is improved.</p>                              |
| 2.1.0   | <p>The following changes have been made:</p> <p><b><u>At Messages/Fields Level:</u></b></p> <ul style="list-style-type: none"> <li>■ PartyRole (452): <ul style="list-style-type: none"> <li>▪ removed value 1 = Executing Firm;</li> <li>▪ added value 12 = Executing Trader;</li> <li>▪ conditions adjusted to explain the field population depending if the order entry messages were submitted in SBE or FIX protocol;</li> </ul> </li> <li>■ PartyRoleQualifier (2376): <ul style="list-style-type: none"> <li>▪ conditions adjusted to explain the field population depending if the order entry messages were submitted in SBE or FIX protocol;</li> </ul> </li> <li>■ NestedPartyRole (538): <ul style="list-style-type: none"> <li>▪ conditions adjusted to explain the field population depending if the order entry messages were submitted in SBE or FIX protocol;</li> </ul> </li> <li>■ NestedPartyRoleQualifier (2384): <ul style="list-style-type: none"> <li>▪ conditions adjusted to explain the field population depending if the order entry messages were submitted in SBE or FIX protocol;</li> </ul> </li> <li>■ TimeInForce (59): <ul style="list-style-type: none"> <li>▪ conditions updated concerning the values available for Cash and/or Derivatives;</li> </ul> </li> <li>■ TradingSessionID (336): <ul style="list-style-type: none"> <li>▪ Possible Values and conditions adjusted; <ul style="list-style-type: none"> <li>◆ Added value 205 = Session 1 and Session 3;</li> <li>◆ Added value 313 = Session 1, 3 and Session 4;</li> <li>◆ Flagged as Not Applicable 123 = All Sessions;</li> </ul> </li> </ul> </li> </ul> |

| Version | Change Description                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
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|         | <ul style="list-style-type: none"> <li>■ ExpireDate(432): Condition adjusted;</li> <li>■ OEGInFromME (7765), OEGOUTToMe (7764), OEGInFromMember (5979) removed from the case of <i>“Triggering of a Previously Submitted Order (Cash Market Only)”</i></li> <li>■ Removed repeating group cases for <i>“Corresponding Broker”</i> from the Trade notification;</li> </ul> <p><b>At Descriptions Level:</b></p> <ul style="list-style-type: none"> <li>■ Added a new section <i>“Trading Venue Transaction Identification Code (TVTIC)”</i> within section <i>“3.4 Trades Messages”</i> and <i>“3.5 TCS Messages (Cash Only)”</i></li> <li>■ Sections <i>“Rejection of a New Order”</i> and <i>“Rejection of Order Modification”</i> flagged as applicable to both Cash and Derivatives.</li> </ul>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| 2.0.0   | <p>The following changes have been made:</p> <p><b>Update for the migration of Derivatives Market to Optiq:</b></p> <ul style="list-style-type: none"> <li>■ Added identification of Market (Cash and Derivatives) and segments that are available for these markets</li> <li>■ Combined content of section 1.2 <i>“Message Types Used”</i> with section 3.3 <i>Scope Of Events &amp; Associated Messages</i></li> <li>■ In section 3.1 <i>“Connectivity to Drop Copy”</i> – added clarification on connectivity details per Market and various segments, expectations for throughput and performance</li> <li>■ In section 3.3 <i>“Scope Of Events &amp; Associated Messages”</i> &gt; <i>“Order Messages for COB”</i> <ul style="list-style-type: none"> <li>▪ Update table of Order events: Added indication if events are applicable for Cash and Derivative markets</li> <li>▪ Added support for Rejection messages for the Derivatives markets</li> <li>▪ Updated mapping table of SBE and FIX Ack types: <ul style="list-style-type: none"> <li>◆ Added indication if applicable for Cash and Derivative markets;</li> <li>◆ Added <i>Ack Type</i> of RFQ Ack – for Request for Quote service on Derivatives markets;</li> <li>◆ Removed value of <i>Ack type</i> = ‘2’ (Order Creation By Market Operations) for SBE (value ‘i’ for FIX) as it is not used;</li> <li>◆ Adjusted SBE message for <i>“Modification of an order”</i> to be an Ack (03) with <i>Ack Type</i> = ‘1’ (Replace Ack)</li> </ul> </li> </ul> </li> <li>■ In section 3.3 <i>“Scope Of Events &amp; Associated Messages”</i> &gt; <i>“Trade Messages [default service]”</i> <ul style="list-style-type: none"> <li>▪ Added support for Off-book On-exchange (Wholesales) trades</li> <li>▪ Update table of Trade events: Added indication if events are applicable for Cash and Derivative markets</li> <li>▪ Added explanation for handling of Strategy trades, and cancellation for Strategies in Wholesales</li> <li>▪ Added section <i>“What is not in scope”</i></li> </ul> </li> <li>■ In section 4.1 <i>“Order Messages for COB”</i>: <ul style="list-style-type: none"> <li>▪ Throughout the messages the <i>“Short Description, Compatibility Notes &amp; Conditions”</i> updated to clarify use in different cases</li> <li>▪ For Acknowledgement of a new order, Cancellation of an Order and Rejection of a new orders - added EMM 7 – for the RFC</li> <li>▪ Added sections for newly handled cases for the Derivatives markets <ul style="list-style-type: none"> <li>◆ Rejection of a New Order via ExecutionReport (8)</li> <li>◆ Rejection of Order Modification or Cancellation via OrderCancelReject (9)</li> </ul> </li> <li>▪ fields ConditionalOrderFlag (21800), DarkExecutionInstruction (20052), DisclosedQtyRandIndicator (21016), ExpireTime (126), PegOffsetValue (211), PegPriceType (1094), RFQAnswerIndicator (21037), RFQConfirmationIndicator (21038), StopPx (99), TriggeredStopTimeInForce (20175), and UndisclosedPrice (20004) are identified as Cash only in the various cases for orders</li> <li>▪ Updated values and conditions of the Parties and NestedParties groups for handling of values that are submitted in the original trading OEG message via SBE. For fields PartyRole (452) and NestedPartyRole (2376) added value 999 = Not Applicable, and for fields PartyRoleQualifier (2376) and NestedPartyRoleQualifier (2384) added value 99 = Not Applicable. Updated conditions of the associated fields.</li> </ul> </li> </ul> |

| Version | Change Description                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
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|         | <ul style="list-style-type: none"> <li>▪ Updated length of field <i>AckQualifiers</i> (21014) to 15</li> <li>▪ Added Fields for (i) Timestamps: <i>ClientMessageSendingTime</i> (21005), <i>OEGINFromMember</i> (5979), <i>OEGOUTToME</i> (7764), <i>BookINTime</i> (21002), <i>BookOUTTime</i> (21003), <i>OEGINFromME</i> (7765), (ii) Derivatives specific fields: <i>LongClientID</i> (21804), <i>ESCBMembership</i> (21096), <i>EvaluatedPrice</i> (21802), <i>MessagePriceNotation</i> (21803), <i>LISTtransactionID</i> (21085), (iii) Future use <i>KillReason</i> (21807)</li> <li>■ In section 4.2 “Trade Messages” <ul style="list-style-type: none"> <li>▪ Throughout the messages the “Short Description, Compatibility Notes &amp; Conditions” updated to clarify use in different cases</li> <li>▪ Section “Trade Execution (Full or Partial Fill)” specified to be for Individual Instrument (Cash) / Outright (Derivatives); and NestedParties repeating group for Corresponding Broker identified as (Cash Only) <ul style="list-style-type: none"> <li>◆ Added section “Additional Fields for Wholesale Trades (Outright and Strategy)”</li> <li>◆ Added fields <i>ClientMessageSendingTime</i> (21005), <i>BookOUTTime</i> (21003), <i>OrigClOrdID</i> (41), <i>OrderPriority</i> (21004), <i>DarkExecutionInstruction</i> (20052), Derivatives specific fields: <i>LongClientID</i> (21804), <i>ESCBMembership</i> (21096), <i>EvaluatedPrice</i> (21802), <i>MessagePriceNotation</i> (21803), <i>LISTtransactionID</i> (21085), <i>FinalSecurityID</i> (21805), <i>FinalExecID</i> (21806) and <i>NoLegs</i> repeating group fields to support TRF and MOC contracts.</li> <li>◆ Removed field <i>CustOrderCapacity</i> (582) as unused</li> <li>◆ Updated values and conditions of the Parties and NestedParties groups for handling of values that are submitted in the original trading OEG message via SBE. For fields <i>PartyRole</i> (452) and <i>NestedPartyRole</i> (2376) added value 999 = Not Applicable, and for fields <i>PartyRoleQualifier</i> (2376) and <i>NestedPartyRoleQualifier</i> (2384) added value 99 = Not Applicable. Updated conditions of the associated fields.</li> <li>◆ Removed value “4” from the possible values for field <i>TradeType</i> (21010)</li> <li>◆ Updated length of field <i>TradeType</i> (21010) to 3 and added values 100 through 101 to support TRF and MOC</li> </ul> </li> </ul> </li> <li>■ In section 4.2 “Trade Messages” &gt; “Cancellation of a Trade” <ul style="list-style-type: none"> <li>▪ Added fields <i>ParentExecID</i> (21094) and <i>ParentSecurityID</i> (21093) for cancellation of strategy trades, and fields <i>OEGINFromMember</i> (5979), <i>BookOUTTime</i> (21003) for the timestamps provided in the message</li> <li>▪ Removed fields <i>OrderQty</i> (38), <i>TradingSessionID</i> (336), <i>CustOrderCapacity</i> (582), and <i>NoOrderAttributes</i> and NestedParties repeating groups for ClientID as unused</li> </ul> </li> <li>■ Sections for TCS Messages renamed TCS Messages (Cash Markets)</li> <li>■ Added support for Derivatives COB orders and trades and Off-book On-exchange trades</li> <li>■ Throughout the document: <ul style="list-style-type: none"> <li>▪ References to “Cash Markets” only updated to Cash and Derivatives Markets where applicable, and added clarification for differences in messages, and specific uses and behaviour for the individual markets</li> <li>▪ Updated references to the documentation, that covers both Cash and Derivatives markets</li> <li>▪ Changed contact reference for CCC to Operational Client Services Desk at with email <a href="mailto:clientsupport@euronext.com">clientsupport@euronext.com</a></li> </ul> </li> <li>■ Formatting updates and correction of phrasing, typos and cosmic changes</li> </ul> |
| 1.3.0   | <p>The following changes have been made:</p> <p><b>ETF Access / Dark updates :</b></p> <ul style="list-style-type: none"> <li>■ Tag 39 <i>OrdStatus</i> <ul style="list-style-type: none"> <li>▪ In <i>Cancellation of an order</i> message: remove “Future Use” for values</li> <li>▪ M = RFQ expired</li> <li>▪ O = RFQ cancelled by the issuer</li> </ul> </li> <li>■ Tag 40 <i>OrdType</i> : remove “Future Use” for values <ul style="list-style-type: none"> <li>▪ P = Peg</li> <li>▪ T = Average Price</li> </ul> </li> </ul>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |

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|         | <ul style="list-style-type: none"> <li>■ Tag 131 <b>QuoteReqID</b> remove “Future Use” and add description</li> <li>■ Tag 150 <b>ExecType</b> : remove “Future Use” for values <ul style="list-style-type: none"> <li>▪ <u>In Acknowledgement of a new order message</u>: j = RFQ Ack</li> <li>▪ <u>In COB Trade Execution (Fill or Partial Fill) message</u>: R = RFQ partially or fully matched with other counterparts</li> <li>▪ <u>In Cancellation of an order message</u>: Q = RFQ expired, and S = RFQ cancelled by the issuer</li> </ul> </li> <li>■ Tag 150 <b>ExecType</b> : Addition of values <ul style="list-style-type: none"> <li>▪ <u>In Cancellation of an order message</u>: r = LP Order cancelled due to RFQ expiration / f = LP Order cancelled due to RFQ cancellation / q = RFQ Remaining quantity killed / s = LP Order cancelled due to RFQ confirmation</li> </ul> </li> <li>■ Tag 211 <b>PegOffsetValue</b> : remove “Future Use” and add description</li> <li>■ Tag 1080 <b>TradeQualifier</b>: Remove “Future Use” for values <ul style="list-style-type: none"> <li>▪ <u>In COB Trade Execution (Fill or Partial Fill) message</u>: 4 = Trade Creation by Market Operations / 5 = NAV Trade expressed in bps / 6 = Trade expressed in price currency</li> </ul> </li> <li>■ Tag 1080 <b>TradeQualifier</b>: addition of value 7 = Deferred Publication</li> <li>■ Tag 1094 <b>PegPriceType</b> : remove “Future Use” and add description</li> <li>■ Tag 1839 <b>TradePriceCondition</b> : remove “Future Use” from value 103 = Dark Trade</li> <li>■ Tag 20005 <b>UndisclosedIcebergType</b> has been removed</li> <li>■ Tag 20020 <b>EMM</b> : remove “Future Use” for value 8 = ETF MTF - NAV Central Order Book</li> <li>■ Tag 20021 <b>LPRole</b>: add value 12 = RFQ Liquidity Provider [C] in <u>Order Messages for COB (Acknowledgment, Triggering, Ownership, Cancellation, Modification)</u> and <u>Trade Messages for COB (Trade, Trade Cancellation)</u></li> <li>■ Tag 20052 <b>DarkExecutionInstruction</b> : remove “For Future Use” and add description</li> <li>■ Tag 21010 <b>TradeType</b> : <ul style="list-style-type: none"> <li>▪ In COB Trade Execution (Fill or Partial Fill) message : <ul style="list-style-type: none"> <li>◆ remove “Future Use” for value 33 = Dark Trade</li> <li>◆ remove values : 37 = ETF-MTF NAV Trade (price in basis points) (Future use) / 38 = ETF-MTF NAV Dark Trade (price in basis points) (Future use)</li> </ul> </li> </ul> </li> <li>■ Tag 21014 <b>Ack Qualifiers</b> : Future Use” and add description</li> <li>■ Tag 21037 <b>RFQAnswerIndicator</b> : remove “Future Use” and add description</li> <li>■ Tag 21038 <b>RFQConfirmationIndicator</b> : remove “Future Use” and add description</li> </ul> <p><b>Block updates:</b></p> <ul style="list-style-type: none"> <li>■ Tag 150 <b>ExecType</b> addition of value c = Conditional Order cancelled due to Potential Matching</li> <li>■ Tag 21013 <b>AckPhase</b> addition of value 8 = Random Uncrossing Phase <u>In Cancellation of an order message</u></li> <li>■ Tag 21800 <b>ConditionalOrderFlag</b> is added in <u>Order Messages for COB (Acknowledgment, Triggering, Ownership, Cancellation, Modification)</u></li> </ul> <p><b>Miscellaneous updates :</b></p> <ul style="list-style-type: none"> <li>■ Tag 126 <b>ExpireTime</b> : remove “Future Use” <ul style="list-style-type: none"> <li>▪ Tag 432 <b>ExpireDate</b> : remove “Future Use”</li> </ul> </li> </ul> |
| 1.2.0   | <p>The following changes have been made:</p> <p><b>Update with clarifications and corrections:</b></p> <ul style="list-style-type: none"> <li>■ Added section “4.4 - “Start of Day” Behaviour”</li> <li>■ ExpireTime was flagged as a field for Future Use</li> </ul>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| 1.1.0   | <p>The following changes have been made:</p> <p><b>Update with clarifications and corrections:</b></p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |

| Version | Change Description                                                                                                                                                                                                                                                                                                                                                       |
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|         | <ul style="list-style-type: none"><li>■ Added clarification on value for Exchange ID in section “Drop Copy Logon &amp; Administrative Messages”</li><li>■ Removed repeating group cases for “Corresponding Broker” from the Cancellation of a Trade</li><li>■ In TCS messages added field for Centralization date</li><li>■ Spelling &amp; grammar corrections</li></ul> |
| 1.0.0   | <ul style="list-style-type: none"><li>■ First Version for Optiq</li></ul>                                                                                                                                                                                                                                                                                                |